FRANKLIN TEMPLETON

Semi-Annual Report (Unaudited)

Franklin Templeton Global Funds Plc

An umbrella fund with segregated liability between sub-funds

For the six months ended 31 August 2023

Table of Contents

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

Table of Contents – *(continued)*

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

General Information

Board of Directors

Joseph Carrier (United States)
Fionnuala Doris (Ireland) (Independent)
William Jackson (United Kingdom)[1]
Joseph Keane (Ireland) (Independent)
Joseph LaRocque (United States)
Jaspal Sagger (United Kingdom)
Jane Trust (United States)
Craig Tyle (United States)[2]

[1] resigned on 17 July 2023.
[2] appointed on 27 July 2023.

Registered Office

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

Secretary

Bradwell Limited
Ten Earlsfort Terrace, Dublin 2
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.a` r.l
8A, rue Albert Borschette
L-1246 Luxembourg
Grand Duchy of Luxembourg

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

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

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

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

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

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

Swiss Representative

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

Swiss Paying Agent

NPB 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
Ireland

Depositary

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

Independent Auditors

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

Administrator

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

Manager and Promoter

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

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset US Government Liquidity Fund[μ]	27 February 2004	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.
FTGF Western Asset US Core Bond Fund*	30 August 2002	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.
FTGF Western Asset US Core Plus Bond Fund*	20 April 2007	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan
FTGF Western Asset Euro Core Plus Bond Fund*	1 October 2003	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.
FTGF Western Asset Global Multi Strategy Fund*	29 August 2002	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145
FTGF Western Asset US High Yield Fund*	27 February 2004	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Global High Yield Fund*	20 April 2007	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145
FTGF Western Asset Asian Opportunities Fund*	12 June 2008	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Pte. Ltd. 1 George Street, #23-01 Singapore 049145
FTGF Western Asset Short Duration Blue Chip Bond Fund*	3 June 2009	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145
FTGF Western Asset Global Core Plus Bond Fund^*	3 December 2010	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145 Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Global Credit Fund^*	19 November 2010	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145 Western Asset Management Company Pty Limited Level 48 120 Collins Street Melbourne Vic 3000, Australia
FTGF Western Asset Macro Opportunities Bond Fund^*	5 September 2013	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145
FTGF Western Asset Multi-Asset Credit Fund^*	16 December 2015	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Distribuidora de Titulos e Valores Mobiliarios Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145 Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan
FTGF Western Asset Structured Opportunities Fund^*	13 January 2016	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset US Mortgage-Backed Securities Fund^*	13 January 2016	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A
FTGF Western Asset US Corporate Bond Fund*	17 November 2016	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.
FTGF Western Asset Sustainable Global Corporate Bond Fund^*	10 January 2022	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145 Western Asset Management Company Pty Limited Level 48 120 Collins Street Melbourne Vic 3000, Australia
FTGF Brandywine Global Fixed Income Fund*	1 October 2003	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Fixed Income Absolute Return Fund^*	3 April 2012	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global High Yield Fund^*	30 November 2012	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Opportunistic Fixed Income Fund*	25 June 2010	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Income Optimiser Fund*	3 June 2013	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Credit Opportunities Fund^*	30 June 2014	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Brandywine Global Multi-Sector Impact Fund*^	1 December 2022	**Investment Manager:** Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF ClearBridge Value Fund**	23 March 1998	**Investment Manager:** ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Appreciation Fund**	20 April 2007	**Investment Manager:** ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Large Cap Growth Fund**	20 April 2007	**Investment Manager:** ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Aggressive Growth Fund**	20 April 2007	**Investment Manager:** ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Tactical Dividend Income Fund**	3 June 2013	**Investment Manager:** ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Equity Sustainability Leaders Fund**	30 September 2015	**Investment Manager:** ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Infrastructure Value Fund^**	9 December 2016	**Investment Manager:** ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia
FTGF ClearBridge Global Infrastructure Income Fund**	30 April 2021	**Investment Manager:** ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia
FTGF Royce US Small Cap Opportunity Fund**	8 November 2002	**Investment Manager:** Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
FTGF Royce US Smaller Companies Fund**	1 March 2004	**Investment Manager:** Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
FTGF Martin Currie Global Long-Term Unconstrained Fund^**	28 June 2016	**Investment Manager:** Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie Asia Pacific Urban Trends Income Fund**	28 June 2016	**Investment Manager:** Franklin Templeton Australia Limited Level 47 120 Collins Street, Melbourne VIC 3000 Australia
FTGF Martin Currie Global Emerging Markets Fund^**	24 November 2017	**Investment Manager:** Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Martin Currie European Unconstrained Fund^**	9 November 2018	**Investment Manager:** Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland

† *As at the financial period end, these Funds have not commenced trading.*
^ *Not authorised for sale to the public in Hong Kong.*
µ *Money Market Fund.*
* *Fixed Income Funds (Funds which invest mainly in fixed income and interest bearing securities).*
** *Equity Funds (Funds which invest mainly in equities).*
*** *Multi-Asset Fund (any Fund defined as a "Multi-Asset Fund" in the relevant Supplement of the Prospectus).*
Þ *Pending revocation of authorisation from the Central Bank.*

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.a` r.l
8A, rue Albert Borschette
L-1246 Luxembourg
Grand Duchy of Luxembourg

www.franklinresources.com

For authorised dealers in the Americas

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

www.franklintempletonoffshore.com

Go to the relevant website for information on:

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

Letter to Shareholders

Dear Shareholder,

We are pleased to provide you with the semi-annual report for Franklin Templeton Global Funds Plc (the "Company") for the six-months ended 31 August 2023. In this report, we highlight the key drivers behind the performance of bond and equity markets over the period.

Global Economic Review

The global economy faced numerous challenges but was resilient during the reporting period. That said, growth could moderate due to several headwinds. According to its July 2023 *World Economic Outlook Update*, the International Monetary Fund (the "IMF") projected global gross domestic product ("GDP") growth to decline from 3.5% in 2022 to 3.0% in 2023. According to the IMF, "The global recovery from the COVID-19 pandemic and Russia's invasion of Ukraine is slowing amid widening divergences among economic sectors and regions… While the forecast for 2023 is modestly higher than predicted in the April 2023 World Economic Outlook, it remains weak by historical standards. The rise in central bank policy rates to fight inflation continues to weigh on economic activity… Inflation is easing in most countries but remains high, with divergences across economies and inflation measures." The IMF forecasts 2023 GDP to expand 1.8% in the US (versus 2.1% growth in 2022), 0.9% in the Eurozone (from 3.5% growth in 2022), 0.4%in the UK (from 4.1% growth in 2022), and 1.4% in Japan (from 1.1% growth in 2022).

Market Review – Fixed Income[i]

The overall global fixed income market edged higher during the reporting period. In the US, Treasury yields rose as inflation remained elevated. Against this backdrop, the US Federal Reserve Board ("Fed") raised the federal funds rate at ten consecutive meetings from March 2022 through May 2023. While the Fed paused from raising rates in June 2023, the central bank again hiked rates in July 2023 – pushing it to a 22 year high. US 10-year Treasury yields began the reporting period at 3.92% and ended the period at 4.09%. Rising yields also occurred in most developed market countries outside the US. All told, US Treasuries and investment-grade[ii] corporate bonds[iii] posted positive returns. Lower-rated US corporate bonds and US dollar-denominated emerging market sovereign debt also moved higher.

Market Review – Global Equities[iv]

Global equities experienced periods of volatility but posted positive returns during the reporting period. Investor sentiment was supported by the resilient global economy, corporate earnings that often-exceeded expectations, and moderating inflation. For the six-months ended 31 August 2023, the S&P 500 Index returned 14.50%. Outside the US, international developed equities, as measured by the MSCI EAFE Index (net), gained 4.75%, whereas emerging markets equities, as measured by the MSCI Emerging Markets Index (net), returned 3.62%.

We thank you for your continued support.

Yours sincerely,

Franklin Templeton International Services S.à r.l

September 2023

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 2023 unless otherwise stated.

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

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

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

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

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

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

This material is not intended for any person or use that would be contrary to local law or regulation. Franklin Templeton is not responsible and takes no liability for the onward transmission of this material.

i Fixed income – bonds.

ii Investment grade – a credit rating that means a government or corporate bond has a relatively low risk of default.

iii Corporate bond – a bond issued by a corporation to raise money effectively to expand its business.

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

FTGF Western Asset US Government Liquidity Fund

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — 75.66% (28 February 2023: 71.90%)			
United States — 75.66% (28 February 2023: 71.90%)			
15,000	Federal Farm Credit Banks Funding Corp, 5.340%, due 20/09/2023 *	15,000	1.61
10,000	Federal Farm Credit Banks Funding Corp, 5.320%, due 14/11/2023 *	10,000	1.08
3,000	Federal Farm Credit Banks Funding Corp, 5.325%, due 30/11/2023 *	2,999	0.32
2,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.360%, due 13/12/2023 *	2,000	0.21
10,000	Federal Farm Credit Banks Funding Corp, 5.360%, due 27/12/2023 *	10,001	1.08
15,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.330%, due 08/01/2024 *	15,000	1.61
10,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.380%, due 29/01/2024 *	10,000	1.08
15,000	Federal Farm Credit Banks Funding Corp, 5.345%, due 20/02/2024 *	14,999	1.61
25,000	Federal Farm Credit Banks Funding Corp, 5.450%, due 20/03/2024 *	25,001	2.69
10,000	Federal Farm Credit Banks Funding Corp, Series 0001, 5.380%, due 06/05/2024 *	10,000	1.08
10,000	Federal Farm Credit Banks Funding Corp, Series 0001, 5.380%, due 24/05/2024 *	9,997	1.08
10,000	Federal Home Loan Bank Discount Notes, zero coupon, due 01/09/2023	10,000	1.08
10,000	Federal Home Loan Bank Discount Notes, zero coupon, due 06/09/2023	9,993	1.07
15,862	Federal Home Loan Bank Discount Notes, zero coupon, due 15/09/2023	15,830	1.70
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 29/09/2023	14,942	1.61
10,000	Federal Home Loan Bank Discount Notes, zero coupon, due 27/10/2023	9,923	1.07
5,000	Federal Home Loan Bank Discount Notes, zero coupon, due 17/01/2024	4,901	0.53
10,000	Federal Home Loan Banks, Series 0000, 5.360%, due 05/09/2023 *	10,000	1.08
10,000	Federal Home Loan Banks, 5.420%, due 06/09/2023 *	10,000	1.08
4,500	Federal Home Loan Banks, 5.360%, due 19/09/2023 *	4,500	0.48
10,000	Federal Home Loan Banks, 5.420%, due 20/09/2023 *	10,000	1.08
26,200	Federal Home Loan Banks, Series 0002, 5.330%, due 25/09/2023 *	26,200	2.82
10,000	Federal Home Loan Banks, Series 0000, 5.340%, due 23/10/2023 *	10,000	1.08
10,000	Federal Home Loan Banks, 5.335%, due 16/11/2023 *	10,000	1.08
10,000	Federal Home Loan Banks, Series 0000, 5.355%, due 24/11/2023 *	10,000	1.08
5,000	Federal Home Loan Banks, 5.370%, due 27/11/2023 *	5,000	0.54
10,000	Federal Home Loan Banks, Series 0000, 5.390%, due 01/12/2023 *	10,000	1.08
5,000	Federal Home Loan Banks, 5.380%, due 24/01/2024 *	4,999	0.54
10,000	Federal Home Loan Banks, Series 0001, 5.340%, due 01/02/2024 *	10,000	1.08
10,000	Federal Home Loan Banks, Series 0000, 5.340%, due 16/02/2024 *	10,000	1.08
20,000	Federal Home Loan Banks, 5.420%, due 14/03/2024 *	20,007	2.15
4,000	Federal Home Loan Banks, 5.360%, due 03/05/2024 *	4,000	0.43
15,000	Federal Home Loan Banks, Series 0000, 5.365%, due 10/05/2024 *	15,000	1.61
10,000	Federal Home Loan Banks, 5.365%, due 24/05/2024 *	10,000	1.08
10,000	Federal Home Loan Banks, Series 0001, 5.420%, due 28/05/2024 *	10,000	1.08
10,000	United States Treasury Bill, zero coupon, due 05/09/2023	9,994	1.07
15,000	United States Treasury Bill, zero coupon, due 07/09/2023	14,987	1.61
15,000	United States Treasury Bill, zero coupon, due 12/09/2023	14,976	1.61
15,000	United States Treasury Bill, zero coupon, due 19/09/2023	14,960	1.61
15,000	United States Treasury Bill, zero coupon, due 21/09/2023	14,956	1.61
15,000	United States Treasury Bill, zero coupon, due 26/09/2023	14,945	1.61
10,000	United States Treasury Bill, zero coupon, due 28/09/2023	9,961	1.07
20,000	United States Treasury Bill, zero coupon, due 03/10/2023	19,906	2.14
10,000	United States Treasury Bill, zero coupon, due 05/10/2023	9,950	1.07
20,000	United States Treasury Bill, zero coupon, due 12/10/2023	19,883	2.14
10,000	United States Treasury Bill, zero coupon, due 19/10/2023	9,930	1.07
10,000	United States Treasury Bill, zero coupon, due 24/10/2023	9,923	1.07
15,000	United States Treasury Bill, zero coupon, due 26/10/2023	14,879	1.60
10,000	United States Treasury Bill, zero coupon, due 31/10/2023	9,913	1.07
10,000	United States Treasury Bill, zero coupon, due 07/11/2023	9,902	1.07
10,000	United States Treasury Bill, zero coupon, due 09/11/2023	9,899	1.06
15,000	United States Treasury Bill, zero coupon, due 16/11/2023	14,832	1.60
10,000	United States Treasury Bill, zero coupon, due 21/11/2023	9,881	1.06
20,000	United States Treasury Bill, zero coupon, due 24/11/2023	19,756	2.13
10,000	United States Treasury Bill, zero coupon, due 30/11/2023	9,867	1.06
10,000	United States Treasury Bill, zero coupon, due 12/12/2023	9,850	1.06
15,000	United States Treasury Bill, zero coupon, due 19/12/2023	14,759	1.59
10,000	United States Treasury Bill, zero coupon, due 02/01/2024	9,824	1.06
10,000	United States Treasury Bill, zero coupon, due 18/01/2024	9,797	1.05
15,000	United States Treasury Floating Rate Note, 5.448%, due 31/10/2023 *	14,999	1.61
		702,821	75.66
Total Government Bonds and Notes (Cost $702,821)		702,821	75.66
Reverse Repurchase Agreements — 26.65% (28 February 2023: 29.37%)			
United States — 26.65% (28 February 2023: 29.37%)			
50,000	Canadian Imperial Bank of Commerce, Reverse Repurchase Agreement to be repurchased at US$50,007,319 (collateralised by US Treasury Bonds & Notes to the total value of US$51,007,467), 5.270%, due 01/09/2023	50,000	5.39
55,000	HSBC Bank (USA), Reverse Repurchase Agreement to be repurchased at US$55,008,021 (collateralised by US Treasury Bonds & Notes to the total value of US$56,108,220), 5.250%, due 01/09/2023	55,000	5.92
80,000	JP Morgan Securities LLC, Reverse Repurchase Agreement to be repurchased at US$80,011,733 (collateralised by US Treasury Bonds & Notes to the total value of US$81,611,971), 5.280%, due 01/09/2023	80,000	8.61
50,000	Royal Bank of Canada, Reverse Repurchase Agreement to be repurchased at US$50,007,278 (collateralised by US Treasury Bonds & Notes to the total value of US$51,000,021), 5.240%, due 01/09/2023	50,000	5.38
12,520	TD Securities (USA) LLC, Reverse Repurchase Agreement to be repurchased at US$12,521,843 (collateralised by US Treasury Bonds & Notes to the total value of US$12,770,400), 5.300%, due 01/09/2023	12,520	1.35
		247,520	26.65
Total Reverse Repurchase Agreements (Cost $247,520)		247,520	26.65
Total Financial Assets at fair value through profit or loss		950,341	102.31
Total Financial Assets and Financial Liabilities at fair value through profit or loss		950,341	102.31
Liabilities in Excess of Other Assets		(21,422)	(2.31)
Total Net Assets		$928,919	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 2023.

Analysis of Total Assets	**% of Total Assets**
Transferable securities admitted to an official exchange listing or traded on a regulated market	73.79
Money market instruments	25.99
Other assets	0.22
Total Assets	100.00

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 7.01% (28 February 2023: 9.59%)			
100	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 6.957%, due 20/04/2036 *	101	0.05
500	Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.737%, due 22/10/2034 *	497	0.25
260	Applebee's Funding LLC / IHOP Funding LLC, Series 2023 1A, Class A2, 144A, 7.824%, due 05/03/2053	259	0.13
415	Argent Securities Inc Asset-Backed Pass-Through Certificates Series 2003-W7, Series 2003 W3, Class M1, 3.972%, due 25/09/2033 *	373	0.18
320	Barings Private Credit Corp CLO 2023-1 Ltd, Series 2023 1A, Class A1, 144A, 7.807%, due 15/07/2031 *	320	0.16
471	Benefit Street Partners CLO VIII Ltd, Series 2015 8A, Class A1AR, 144A, 6.688%, due 20/01/2031 *	470	0.23
140	Birch Grove CLO 6 Ltd, Series 2023 6A, Class A1, 144A, 7.489%, due 20/07/2035 *	141	0.07
734	Brazos Higher Education Authority Inc, Series 2011 2, Class A3, 6.316%, due 27/10/2036 *	726	0.36
630	Canyon CLO 2020-1 Ltd, Series 2020 1A, Class AR, 144A, 6.750%, due 15/07/2034 *	622	0.31
270	Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.690%, due 17/07/2034 *	268	0.13
435	CBAM 2017-1 Ltd, Series 2017 1A, Class A1, 144A, 6.838%, due 20/07/2030 *	435	0.21
71	Credit Suisse First Boston Mortgage Securities Corp, Series 2001 HE22, Class A1, 5.892%, due 25/02/2032 *	69	0.03
31	CWABS Asset-Backed Certificates Trust 2007-13, Series 2007 13, Class 2A2, 6.229%, due 25/10/2047 *	28	0.01
140	CWABS Inc Asset-Backed Certificates Trust 2004-5, Series 2004 5, Class 2A, 5.929%, due 25/10/2034 *	134	0.07
26	CWHEQ Revolving Home Equity Loan Trust Series 2006-F, Series 2006 F, Class 2A1A, 5.565%, due 15/07/2036 *	24	0.01
144	CWHEQ Revolving Home Equity Loan Trust Series 2006-I, Series 2006 I, Class 2A, 5.565%, due 15/01/2037 *	130	0.06
473	DB Master Finance LLC, Series 2017 1A, Class A2II, 144A, 4.030%, due 20/11/2047	436	0.21
155	EFS Volunteer No 2 LLC, Series 2012 1, Class A2, 144A, 6.752%, due 25/03/2036 *	155	0.08
420	Golub Capital Partners Clo 57M Ltd, Series 2021 57A, Class A1, 144A, 7.103%, due 25/10/2034 *	413	0.20
150	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 6.926%, due 25/04/2036 *	150	0.07
400	Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055	400	0.20
250	Greenwood Park CLO Ltd, Series 2018 1A, Class A2, 144A, 6.580%, due 15/04/2031 *	249	0.12
320	Greywolf CLO V Ltd, Series 2015 1A, Class A1R, 144A, 6.773%, due 27/01/2031 *	320	0.16
708	Home Equity Asset Trust 2006-4, Series 2006 4, Class 2A4, 5.989%, due 25/08/2036 *	686	0.34
485	Jack in the Box Funding LLC, Series 2022 1A, Class A2I, 144A, 3.445%, due 26/02/2052	438	0.21
323	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class A, 144A, 2.290%, due 20/01/2048	239	0.12
589	Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.179%, due 25/02/2034 *	566	0.28
245	Long Beach Mortgage Loan Trust 2004-4, Series 2004 4, Class M1, 6.329%, due 25/10/2034 *	235	0.11
430	Merrill Lynch Mortgage Investors Trust Series 2004-WMC5, Series 2004 WMC5, Class M1, 6.359%, due 25/07/2035 *	415	0.20
443	MKS CLO 2017-2 Ltd, Series 2017 2A, Class A, 144A, 6.778%, due 20/01/2031 *	442	0.22
405	Morgan Stanley ABS Capital I Inc Trust 2004-NC8, Series 2004 NC8, Class M1, 6.344%, due 25/09/2034 *	390	0.19
59	Morgan Stanley ABS Capital I Inc Trust 2005-NC2, Series 2005 NC2, Class M4, 6.344%, due 25/03/2035 *	59	0.03
369	Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052	264	0.13
337	Navient Student Loan Trust 2017-3, Series 2017 3A, Class A3, 144A, 6.452%, due 26/07/2066 *	332	0.16
350	Neuberger Berman Loan Advisers CLO 29 Ltd, Series 2018 29A, Class A1, 144A, 6.712%, due 19/10/2031 *	349	0.17
93	NovaStar Mortgage Funding Trust Series 2003-3, Series 2003 3, Class A1, 6.139%, due 25/12/2033 *	90	0.04
730	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.790%, due 15/10/2034 *	720	0.35
240	Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.808%, due 20/07/2034 *	237	0.12
59	SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	55	0.03
75	SLM Private Credit Student Loan Trust 2007-A, Series 2007 A, Class A4A, 5.792%, due 16/12/2041 *	73	0.04
324	SLM Private Education Loan Trust 2010-C, Series 2010 C, Class A5, 144A, 10.175%, due 15/10/2041 *	343	0.17
146	SMB Private Education Loan Trust 2020-A, Series 2020 A, Class A2A, 144A, 2.230%, due 15/09/2037	135	0.07
371	Stonepeak 2021-1 ABS, Series 2021 1A, Class AA, 144A, 2.301%, due 28/02/2033	336	0.17
490	Trinitas CLO XVI Ltd, Series 2021 16A, Class A1, 144A, 6.768%, due 20/07/2034 *	483	0.24
660	Voya CLO 2016-3 Ltd, Series 2016 3A, Class A1R, 144A, 6.762%, due 18/10/2031 *	659	0.32
Total Asset-Backed Securities (Cost $14,468)		14,266	7.01
Mortgage-Backed Securities — 41.38% (28 February 2023: 36.20%)			
510	AREIT 2022-CRE7 LLC, Series 2022 CRE7, Class A, 144A, 7.556%, due 17/06/2039 *	510	0.25
24	Banc of America Mortgage 2003-C Trust, Series 2003 C, Class B1, 4.746%, due 25/04/2033 *	5	–
110	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	102	0.05
130	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	119	0.06
10,116	Benchmark 2018-B5 Mortgage Trust, Series 2018 B5, Class XA, 0.614%, due 15/07/2051 *	177	0.09
879	BHMS 2018-ATLS, Series 2018 ATLS, Class A, 144A, 6.857%, due 15/07/2035 *	864	0.42
100	CD 2017-CD3 Mortgage Trust, Series 2017 CD3, Class A4, 3.631%, due 10/02/2050	91	0.04
130	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class B, 4.175%, due 10/07/2047 *	122	0.06
3,786	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.121%, due 15/11/2049 *	93	0.05
220	Citigroup Commercial Mortgage Trust 2017-C4, Series 2017 C4, Class A3, 3.209%, due 12/10/2050	202	0.10
10	COMM 2013-CCRE12 Mortgage Trust, Series 2013 CR12, Class AM, 4.300%, due 10/10/2046	9	–
123	Comm 2014-UBS2 Mortgage Trust, Series 2014 UBS2, Class XA, 1.195%, due 10/03/2047 *	–	–
38	COMM 2015-LC19 Mortgage Trust, Series 2015 LC19, Class ASB, 3.040%, due 10/02/2048	38	0.02
200	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	192	0.09
340	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.388%, due 25/03/2042 *	345	0.17
430	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 7.988%, due 25/07/2043 *	433	0.21
100	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015 C1, Class AS, 3.791%, due 15/04/2050 *	92	0.04
340	CSMC 2014-USA OA LLC, Series 2014 USA, Class A2, 144A, 3.953%, due 15/09/2037	297	0.15
420	CSMC 2014-USA OA LLC, Series 2014 USA, Class B, 144A, 4.185%, due 15/09/2037	342	0.17
353	CSMC Trust 2018-J1 Trust, Series 2018 J1, Class A2, 144A, 3.500%, due 25/02/2048 *	311	0.15
979	CSMC Trust 2018-J1 Trust, Series 2018 J1, Class B2, 144A, 3.586%, due 25/02/2048 *	858	0.42
200	Fannie Mae 5Yr Pool, 4.830%, due 01/09/2028 ∞	198	0.10
200	Fannie Mae 5Yr Pool, 4.880%, due 01/09/2028 ∞	201	0.10
100	Fannie Mae 5Yr Pool, 5.340%, due 01/09/2028 ∞	102	0.05
300	Fannie Mae 5Yr Pool, 5.000%, due 01/10/2028 ∞	301	0.15
134	Fannie Mae Connecticut Avenue Securities, Series 2014 C03, Class 1M2, 8.402%, due 25/07/2024 *	137	0.07
1	Fannie Mae Connecticut Avenue Securities, Series 2014 C04, Class 2M2, 10.402%, due 25/11/2024 *	1	–
1	Fannie Mae Interest Strip 390, Class C3, 6.000%, due 25/07/2038	–	–
4	Fannie Mae Interest Strip 407, Class 41, 6.000%, due 25/01/2038	1	–
8	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	1	–
8	Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	1	–
5	Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	–	–
1,600	Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	1,274	0.63
2,400	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	1,989	0.98
2,600	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	2,241	1.10
2,500	Fannie Mae or Freddie Mac, 30 year, TBA, 3.500% ±	2,235	1.10
900	Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	831	0.41
600	Fannie Mae or Freddie Mac, 30 year, TBA, 4.500% ±	569	0.28
600	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	582	0.29
2,400	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	2,370	1.16
100	Fannie Mae or Freddie Mac, 30 year, TBA, 6.000% ±	100	0.05
1	Fannie Mae Pool '888795', 5.500%, due 01/11/2036	1	–
33	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	32	0.02
20	Fannie Mae Pool 'AB9594', 4.000%, due 01/06/2043	19	0.01
197	Fannie Mae Pool 'AH4536', 4.000%, due 01/02/2041	187	0.09
8	Fannie Mae Pool 'AL4324', 6.500%, due 01/05/2040	8	–
66	Fannie Mae Pool 'AL9397', 3.000%, due 01/10/2046	58	0.03
50	Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	46	0.02
37	Fannie Mae Pool 'AL9631', 3.000%, due 01/12/2046	33	0.02
20	Fannie Mae Pool 'AM8674', 2.810%, due 01/04/2025	19	0.01
94	Fannie Mae Pool 'AM8700', 2.930%, due 01/06/2030	84	0.04
247	Fannie Mae Pool 'AN1187', 2.930%, due 01/07/2028	228	0.11

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
57	Fannie Mae Pool 'AN4927', 3.450%, due 01/03/2029	53	0.03
58	Fannie Mae Pool 'AN5386', 3.250%, due 01/05/2029	54	0.03
44	Fannie Mae Pool 'AO7501', 4.000%, due 01/06/2042	41	0.02
23	Fannie Mae Pool 'AP4781', 3.000%, due 01/09/2042	21	0.01
18	Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	16	0.01
40	Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	35	0.02
211	Fannie Mae Pool 'AS7313', 3.500%, due 01/06/2046	192	0.09
90	Fannie Mae Pool 'AS7738', 3.000%, due 01/08/2046	79	0.04
57	Fannie Mae Pool 'AS7844', 3.000%, due 01/09/2046	50	0.02
21	Fannie Mae Pool 'AS8740', 3.500%, due 01/02/2037	20	0.01
38	Fannie Mae Pool 'AS8745', 3.000%, due 01/02/2047	34	0.02
43	Fannie Mae Pool 'AS9588', 4.000%, due 01/05/2047	40	0.02
17	Fannie Mae Pool 'AT4281', 4.000%, due 01/06/2043	16	0.01
25	Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	22	0.01
41	Fannie Mae Pool 'BC0884', 3.000%, due 01/05/2046	36	0.02
65	Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	57	0.03
90	Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	79	0.04
36	Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	31	0.02
39	Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	34	0.02
190	Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	181	0.09
210	Fannie Mae Pool 'BF0133', 4.000%, due 01/08/2056	194	0.10
45	Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	44	0.02
84	Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	78	0.04
179	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	168	0.08
37	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	35	0.02
193	Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	155	0.08
38	Fannie Mae Pool 'BL2454', 3.160%, due 01/05/2029	35	0.02
145	Fannie Mae Pool 'BM3473', 3.500%, due 01/11/2047	132	0.06
14	Fannie Mae Pool 'BM3904', 5.000%, due 01/05/2048	14	0.01
409	Fannie Mae Pool 'BM4579', 3.000%, due 01/04/2047	357	0.18
36	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	33	0.02
580	Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	560	0.27
74	Fannie Mae Pool 'BQ1163', 2.000%, due 01/08/2050	59	0.03
76	Fannie Mae Pool 'BQ3331', 2.000%, due 01/08/2050	62	0.03
74	Fannie Mae Pool 'BQ4926', 2.000%, due 01/10/2050	59	0.03
80	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	67	0.03
75	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	61	0.03
73	Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	59	0.03
71	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	57	0.03
71	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	59	0.03
76	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	62	0.03
76	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	61	0.03
76	Fannie Mae Pool 'BR4052', 2.000%, due 01/02/2051	61	0.03
73	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	59	0.03
80	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	65	0.03
71	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	57	0.03
80	Fannie Mae Pool 'BR5566', 2.000%, due 01/03/2051	64	0.03
80	Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	65	0.03
81	Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	66	0.03
100	Fannie Mae Pool 'BS7531', 4.360%, due 01/02/2033	96	0.05
100	Fannie Mae Pool 'BS7599', 4.420%, due 01/03/2033	97	0.05
100	Fannie Mae Pool 'BS7753', 4.310%, due 01/02/2030	97	0.05
100	Fannie Mae Pool 'BS8408', 4.490%, due 01/06/2028	98	0.05
100	Fannie Mae Pool 'BS8410', 4.740%, due 01/06/2030	98	0.05
100	Fannie Mae Pool 'BS8755', 3.800%, due 01/06/2030	94	0.05
83	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	69	0.03
86	Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	72	0.03
82	Fannie Mae Pool 'BT3303', 2.500%, due 01/08/2051	69	0.03
82	Fannie Mae Pool 'BT5574', 2.500%, due 01/08/2051	68	0.03
1,921	Fannie Mae Pool 'BU1118', 2.500%, due 01/10/2051	1,601	0.79
89	Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	77	0.04
88	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	74	0.04
87	Fannie Mae Pool 'BV3089', 2.500%, due 01/02/2052	73	0.04
262	Fannie Mae Pool 'BV4195', 3.000%, due 01/03/2052	228	0.11
195	Fannie Mae Pool 'BX9419', 5.000%, due 01/03/2053	189	0.09
308	Fannie Mae Pool 'CA1692', 4.000%, due 01/05/2048	290	0.14
29	Fannie Mae Pool 'CA2472', 4.000%, due 01/10/2048	27	0.01
74	Fannie Mae Pool 'CA7023', 2.000%, due 01/09/2050	60	0.03
74	Fannie Mae Pool 'CA7224', 2.000%, due 01/10/2050	59	0.03
74	Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	65	0.03
162	Fannie Mae Pool 'CA8779', 2.000%, due 01/02/2051	130	0.06
165	Fannie Mae Pool 'CA9220', 2.000%, due 01/02/2051	132	0.06
164	Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	142	0.07
1,507	Fannie Mae Pool 'CB1301', 2.500%, due 01/08/2051	1,257	0.62
269	Fannie Mae Pool 'CB2664', 3.000%, due 01/01/2052	233	0.11
93	Fannie Mae Pool 'CB3044', 2.500%, due 01/03/2052	78	0.04
182	Fannie Mae Pool 'CB3234', 3.000%, due 01/04/2052	158	0.08
184	Fannie Mae Pool 'CB3272', 4.000%, due 01/04/2052	171	0.08
90	Fannie Mae Pool 'CB3282', 3.500%, due 01/04/2052	81	0.04
95	Fannie Mae Pool 'CB3348', 2.000%, due 01/04/2052	75	0.04
88	Fannie Mae Pool 'CB3369', 3.500%, due 01/04/2052	79	0.04
373	Fannie Mae Pool 'CB3899', 3.500%, due 01/06/2052	334	0.16
186	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	191	0.09
96	Fannie Mae Pool 'CB5892', 4.500%, due 01/03/2053	91	0.04
99	Fannie Mae Pool 'CB6030', 4.500%, due 01/04/2053	94	0.05
97	Fannie Mae Pool 'CB6322', 5.500%, due 01/05/2053	96	0.05
396	Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	398	0.20
49	Fannie Mae Pool 'FM0068', 3.500%, due 01/02/2040	45	0.02
39	Fannie Mae Pool 'FM0071', 3.500%, due 01/02/2040	36	0.02
41	Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	40	0.02
194	Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	191	0.09
97	Fannie Mae Pool 'FM2761', 5.000%, due 01/03/2050	95	0.05
83	Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	79	0.04
200	Fannie Mae Pool 'FM3773', 3.500%, due 01/11/2048	182	0.09
264	Fannie Mae Pool 'FM4650', 2.500%, due 01/10/2040	229	0.11
50	Fannie Mae Pool 'FM5783', 3.000%, due 01/06/2038	46	0.02
58	Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	49	0.02
76	Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	64	0.03
243	Fannie Mae Pool 'FM7673', 2.500%, due 01/06/2051	203	0.10
69	Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	58	0.03
53	Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	50	0.02
61	Fannie Mae Pool 'FM7796', 4.000%, due 01/06/2048	57	0.03
84	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	71	0.03
157	Fannie Mae Pool 'FM8577', 3.000%, due 01/08/2051	138	0.07
67	Fannie Mae Pool 'FM8813', 3.500%, due 01/09/2051	60	0.03
86	Fannie Mae Pool 'FM9195', 2.500%, due 01/10/2051	72	0.04
83	Fannie Mae Pool 'FM9365', 3.000%, due 01/11/2051	73	0.04
86	Fannie Mae Pool 'FM9441', 2.000%, due 01/04/2051	69	0.03
83	Fannie Mae Pool 'FM9464', 3.000%, due 01/11/2051	72	0.04
98	Fannie Mae Pool 'FP0028', 2.000%, due 01/08/2040	82	0.04
78	Fannie Mae Pool 'FS0024', 2.500%, due 01/09/2051	66	0.03
75	Fannie Mae Pool 'FS0037', 3.000%, due 01/08/2051	66	0.03
72	Fannie Mae Pool 'FS0067', 4.500%, due 01/09/2051	68	0.03
86	Fannie Mae Pool 'FS0240', 3.000%, due 01/01/2052	75	0.04
88	Fannie Mae Pool 'FS0366', 2.500%, due 01/01/2052	75	0.04
176	Fannie Mae Pool 'FS0424', 2.500%, due 01/01/2052	148	0.07
89	Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	75	0.04
88	Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	71	0.03
260	Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	223	0.11
331	Fannie Mae Pool 'FS0735', 3.000%, due 01/01/2052	287	0.14
89	Fannie Mae Pool 'FS0751', 3.000%, due 01/03/2052	77	0.04
91	Fannie Mae Pool 'FS0957', 3.000%, due 01/03/2052	78	0.04
88	Fannie Mae Pool 'FS1014', 2.000%, due 01/02/2052	71	0.03
534	Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	466	0.23
364	Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	295	0.14
87	Fannie Mae Pool 'FS1118', 3.500%, due 01/03/2052	78	0.04
261	Fannie Mae Pool 'FS1171', 3.000%, due 01/01/2052	226	0.11
88	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	78	0.04
93	Fannie Mae Pool 'FS2707', 3.500%, due 01/04/2052	83	0.04
161	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	147	0.07
286	Fannie Mae Pool 'FS3162', 2.500%, due 01/04/2052	238	0.12
190	Fannie Mae Pool 'FS3339', 3.500%, due 01/06/2052	170	0.08
97	Fannie Mae Pool 'FS3672', 5.500%, due 01/02/2053	97	0.05
95	Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	90	0.04
98	Fannie Mae Pool 'FS3941', 5.000%, due 01/02/2053	95	0.05
93	Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	96	0.05
99	Fannie Mae Pool 'FS4136', 5.000%, due 01/04/2053	96	0.05
291	Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	235	0.12
389	Fannie Mae Pool 'FS4524', 5.000%, due 01/05/2053	378	0.19
98	Fannie Mae Pool 'FS4533', 2.500%, due 01/03/2052	81	0.04
1,078	Fannie Mae Pool 'FS4654', 2.000%, due 01/07/2051	861	0.42
99	Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	99	0.05
99	Fannie Mae Pool 'FS4933', 6.000%, due 01/06/2053	99	0.05
196	Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	178	0.09
28	Fannie Mae Pool 'MA1217', 4.000%, due 01/10/2042	27	0.01
15	Fannie Mae Pool 'MA1253', 4.000%, due 01/11/2042	14	0.01
21	Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	21	0.01
40	Fannie Mae Pool 'MA2110', 3.500%, due 01/12/2034	38	0.02
28	Fannie Mae Pool 'MA2138', 3.500%, due 01/01/2035	26	0.01
54	Fannie Mae Pool 'MA2320', 3.000%, due 01/07/2035	50	0.02
87	Fannie Mae Pool 'MA2523', 3.000%, due 01/02/2036	80	0.04
64	Fannie Mae Pool 'MA2579', 3.000%, due 01/04/2036	59	0.03
156	Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	144	0.07
103	Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	95	0.05
23	Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	22	0.01
218	Fannie Mae Pool 'MA4158', 2.000%, due 01/10/2050	175	0.09
60	Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	52	0.03
83	Fannie Mae Pool 'MA4236', 1.500%, due 01/01/2051	63	0.03
164	Fannie Mae Pool 'MA4364', 2.000%, due 01/06/2041	138	0.07
1,180	Fannie Mae Pool 'MA4422', 2.000%, due 01/09/2041	985	0.48
423	Fannie Mae Pool 'MA4446', 2.000%, due 01/10/2041	353	0.17
259	Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	215	0.11
182	Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	155	0.08
91	Fannie Mae Pool 'MA4607', 2.500%, due 01/05/2042	77	0.04

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
8	Fannie Mae REMICS, Series 2001 81, Class GE, 6.000%, due 25/01/2032	8	-
17	Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	18	0.01
4	Fannie Mae REMICS, Series 2011 87, Class SG, 1.148%, due 25/04/2040 *	-	-
11	Fannie Mae REMICS, Series 2012 101, Class AI, 3.000%, due 25/06/2027	-	-
133	Fannie Mae REMICS, Series 2012 118, Class VZ, 3.000%, due 25/11/2042	119	0.06
70	Fannie Mae REMICS, Series 2012 134, Class SK, 0.748%, due 25/12/2042 *	7	-
5	Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	6	-
6	Fannie Mae REMICS, Series 2012 75, Class NS, 1.198%, due 25/07/2042 *	1	-
367	Fannie Mae REMICS, Series 2012 96, Class SB, 0.648%, due 25/09/2042 *	25	0.01
8	Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	9	-
11	Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	11	0.01
107	Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	62	0.03
78	Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	13	0.01
153	Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	130	0.06
76	Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	12	0.01
527	Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	79	0.04
439	Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	58	0.03
713	Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	108	0.05
75	Fannie Mae REMICS, Series 2021 65, Class JA, 2.000%, due 25/01/2046	64	0.03
48	Fannie Mae-Aces, Series 2013 M6, Class 1AC, 3.454%, due 25/02/2043 *	45	0.02
400	Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	363	0.18
165	Fannie Mae-Aces, Series 2018 M9, Class APT2, 3.209%, due 25/04/2028 *	154	0.08
533	Fannie Mae-Aces, Series 2020 M36, Class X1, 1.541%, due 25/09/2034 *	34	0.02
9	Freddie Mac Gold Pool 'G06409', 6.000%, due 01/11/2039	9	-
4	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	-
153	Freddie Mac Gold Pool 'G61637', 3.000%, due 01/09/2047	133	0.07
20	Freddie Mac Gold Pool 'Q17792', 3.500%, due 01/05/2043	19	0.01
36	Freddie Mac Gold Pool 'Q29184', 4.000%, due 01/10/2044	35	0.02
38	Freddie Mac Gold Pool 'Q45560', 3.000%, due 01/01/2047	33	0.02
77	Freddie Mac Gold Pool 'Q45737', 3.000%, due 01/01/2047	68	0.03
43	Freddie Mac Gold Pool 'Q45819', 3.000%, due 01/01/2047	37	0.02
15	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	14	0.01
48	Freddie Mac Gold Pool 'U99124', 3.500%, due 01/03/2045	44	0.02
2,491	Freddie Mac Multifamily Structured Pass Through Certificates K124, Class X1, 0.810%, due 25/12/2030 *	102	0.05
3,494	Freddie Mac Multifamily Structured Pass Through Certificates K130, Class X1, 1.143%, due 25/06/2031 *	218	0.11
90	Freddie Mac Multifamily Structured Pass Through Certificates Q006, Class A2, 4.139%, due 25/04/2028 *	82	0.04
10,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 157, Class X1, 0.419%, due 25/05/2033 *	234	0.11
100	Freddie Mac Multifamily WI Certificates Series WI-K159 K159, Class A2, 4.500%, due 25/11/2033	97	0.05
71	Freddie Mac Non Gold Pool '840698', 2.104%, due 01/03/2047 *	67	0.03
350	Freddie Mac Non Gold Pool '841076', 3.008%, due 01/11/2048 *	328	0.16
112	Freddie Mac Non Gold Pool '841077', 2.871%, due 01/11/2047 *	106	0.05
112	Freddie Mac Non Gold Pool '841081', 3.099%, due 01/02/2050 *	106	0.05
370	Freddie Mac Pool 'QB3535', 2.000%, due 01/09/2050	297	0.15
75	Freddie Mac Pool 'QB4985', 2.000%, due 01/11/2050	60	0.03
74	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	62	0.03
76	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	64	0.03
69	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	56	0.03
287	Freddie Mac Pool 'QB9087', 2.000%, due 01/02/2051	232	0.11
76	Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	61	0.03
85	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	71	0.03
87	Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	73	0.04
258	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	217	0.11
91	Freddie Mac Pool 'QC9154', 3.000%, due 01/10/2051	80	0.04
89	Freddie Mac Pool 'QC9443', 2.500%, due 01/10/2051	74	0.04
92	Freddie Mac Pool 'QD5827', 2.000%, due 01/02/2052	74	0.04
157	Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	127	0.06
436	Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	367	0.18
237	Freddie Mac Pool 'RA4703', 2.000%, due 01/02/2051	191	0.09
470	Freddie Mac Pool 'RA5117', 2.000%, due 01/05/2051	378	0.19
86	Freddie Mac Pool 'RA5373', 2.000%, due 01/06/2051	69	0.03
174	Freddie Mac Pool 'RA6135', 2.500%, due 01/10/2051	145	0.07
86	Freddie Mac Pool 'RA6562', 2.500%, due 01/01/2052	72	0.04
365	Freddie Mac Pool 'RA6694', 2.000%, due 01/01/2052	292	0.14
272	Freddie Mac Pool 'RA7185', 4.000%, due 01/04/2052	252	0.12
449	Freddie Mac Pool 'RA7186', 4.000%, due 01/04/2052	417	0.20
371	Freddie Mac Pool 'RA7928', 4.500%, due 01/09/2052	352	0.17
98	Freddie Mac Pool 'RA8790', 5.000%, due 01/04/2053	96	0.05
224	Freddie Mac Pool 'RB5084', 1.500%, due 01/11/2040	181	0.09
249	Freddie Mac Pool 'RB5110', 1.500%, due 01/05/2041	200	0.10
254	Freddie Mac Pool 'RB5117', 1.500%, due 01/07/2041	204	0.10
337	Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	282	0.14
104	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	84	0.04
771	Freddie Mac Pool 'RB5131', 2.000%, due 01/10/2041	643	0.32
53	Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	42	0.02
87	Freddie Mac Pool 'RB5138', 2.000%, due 01/12/2041	72	0.04
90	Freddie Mac Pool 'RB5145', 2.000%, due 01/02/2042	74	0.04
184	Freddie Mac Pool 'RB5166', 3.000%, due 01/07/2042	162	0.08
469	Freddie Mac Pool 'SC0313', 2.000%, due 01/01/2042	390	0.19
287	Freddie Mac Pool 'SC0340', 3.000%, due 01/09/2042	253	0.12
196	Freddie Mac Pool 'SC0384', 2.000%, due 01/04/2042	165	0.08
71	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	58	0.03
88	Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	85	0.04
87	Freddie Mac Pool 'SD0745', 2.000%, due 01/11/2051	71	0.03
88	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	74	0.04
273	Freddie Mac Pool 'SD0857', 2.500%, due 01/01/2052	228	0.11
946	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	886	0.44
188	Freddie Mac Pool 'SD1549', 3.500%, due 01/04/2052	169	0.08
96	Freddie Mac Pool 'SD1807', 4.500%, due 01/07/2052	92	0.04
190	Freddie Mac Pool 'SD1936', 3.500%, due 01/06/2052	170	0.08
98	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	97	0.05
93	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	94	0.05
97	Freddie Mac Pool 'SD2394', 4.500%, due 01/11/2052	92	0.05
94	Freddie Mac Pool 'SD2395', 5.000%, due 01/01/2053	92	0.04
98	Freddie Mac Pool 'SD2443', 4.500%, due 01/10/2052	93	0.05
93	Freddie Mac Pool 'SD2452', 6.500%, due 01/02/2053	95	0.05
97	Freddie Mac Pool 'SD2591', 5.000%, due 01/03/2053	94	0.05
97	Freddie Mac Pool 'SD2688', 5.500%, due 01/04/2053	96	0.05
96	Freddie Mac Pool 'SD2723', 5.500%, due 01/03/2053	96	0.05
98	Freddie Mac Pool 'SD2762', 5.500%, due 01/05/2053	97	0.05
95	Freddie Mac Pool 'SD2792', 4.500%, due 01/03/2047	92	0.05
97	Freddie Mac Pool 'SD2892', 5.500%, due 01/05/2053	96	0.05
196	Freddie Mac Pool 'SD2919', 5.500%, due 01/04/2053	193	0.09
99	Freddie Mac Pool 'SD2961', 5.000%, due 01/11/2052	96	0.05
477	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	485	0.24
388	Freddie Mac Pool 'SD3171', 5.500%, due 01/06/2053	384	0.19
200	Freddie Mac Pool 'SD3382', 5.000%, due 01/06/2053	194	0.10
299	Freddie Mac Pool 'SD3400', 4.500%, due 01/10/2052	283	0.14
47	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	41	0.02
140	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	118	0.06
149	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	126	0.06
566	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	475	0.23
193	Freddie Mac Pool 'SD7560', 4.000%, due 01/02/2053	180	0.09
620	Freddie Mac Pool 'SD8121', 2.000%, due 01/01/2051	496	0.24
281	Freddie Mac Pool 'SD8209', 1.500%, due 01/03/2052	212	0.10
93	Freddie Mac Pool 'SD8214', 3.500%, due 01/05/2052	83	0.04
100	Freddie Mac Pool 'WN1227', 4.650%, due 01/01/2033	98	0.05
300	Freddie Mac Pool 'WN2371', 4.600%, due 01/02/2030	291	0.14
100	Freddie Mac Pool 'WN2372', 4.600%, due 01/02/2030	97	0.05
45	Freddie Mac Pool 'ZA2489', 3.500%, due 01/01/2038	42	0.02
7	Freddie Mac Pool 'ZI7269', 5.000%, due 01/03/2038	7	-
25	Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	23	0.01
15	Freddie Mac Pool 'ZN1436', 5.000%, due 01/11/2048	15	0.01
4	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	4	-
7	Freddie Mac Pool 'ZS3569', 6.000%, due 01/10/2036	7	-
46	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	41	0.02
4	Freddie Mac REMICS 3621, Class SB, 0.927%, due 15/01/2040 *	-	-
21	Freddie Mac REMICS 3947, Class SG, 0.647%, due 15/10/2041 *	2	-
12	Freddie Mac REMICS 4194, Class BI, 3.500%, due 15/04/2043	2	-
2	Freddie Mac REMICS 4298, Class PI, 4.000%, due 15/04/2043	-	-
28	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	24	0.01
66	Freddie Mac REMICS 5010, Class IK, 2.500%, due 25/09/2050	10	-
238	Freddie Mac REMICS 5010, Class JI, 2.500%, due 25/09/2050	41	0.02
81	Freddie Mac REMICS 5013, Class IN, 2.500%, due 25/09/2050	13	0.01
167	Freddie Mac REMICS 5018, Class MI, 2.000%, due 25/10/2050	22	0.01
394	Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	277	0.14
71	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	12	0.01
337	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	53	0.03
75	Freddie Mac REMICS 5069, Class MI, 2.500%, due 25/02/2051	11	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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
426	Freddie Mac REMICS 5085, Class NI, 2.000%, due 25/03/2051	50	0.02
80	Freddie Mac REMICS 5092, Class AP, 2.000%, due 25/04/2041	68	0.03
176	Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	25	0.01
200	Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	179	0.09
420	Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M1B, 144A, 8.188%, due 25/04/2042 *	428	0.21
68	Freddie Mac Structured Pass-Through Certificates, Series T 56, Class 2AF, 5.802%, due 25/05/2043 *	67	0.03
16	Ginnie Mae I Pool '557522', 7.000%, due 15/07/2031	17	0.01
10	Ginnie Mae I Pool '565347', 7.000%, due 15/08/2031	9	-
3	Ginnie Mae I Pool '584344', 7.000%, due 15/04/2032	3	-
62	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	58	0.03
35	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	32	0.02
52	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	46	0.02
115	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	104	0.05
7	Ginnie Mae II Pool '4837', 6.000%, due 20/10/2040	7	-
6	Ginnie Mae II Pool '4923', 4.500%, due 20/01/2041	6	-
4	Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	4	-
15	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	15	0.01
8	Ginnie Mae II Pool '5240', 6.000%, due 20/11/2041	8	-
13	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	12	0.01
445	Ginnie Mae II Pool '784577', 4.000%, due 20/07/2047	420	0.21
11	Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	10	-
121	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	107	0.05
24	Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	22	0.01
55	Ginnie Mae II Pool '785359', 2.000%, due 20/03/2051	46	0.02
85	Ginnie Mae II Pool '785360', 2.000%, due 20/03/2051	68	0.03
330	Ginnie Mae II Pool '785558', 2.500%, due 20/07/2051	278	0.14
169	Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	142	0.07
166	Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	140	0.07
172	Ginnie Mae II Pool '785657', 2.500%, due 20/10/2051	145	0.07
84	Ginnie Mae II Pool '785663', 2.500%, due 20/10/2051	71	0.03
87	Ginnie Mae II Pool '785667', 2.500%, due 20/10/2051	73	0.04
176	Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	148	0.07
175	Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	148	0.07
344	Ginnie Mae II Pool '785791', 2.500%, due 20/12/2051	288	0.14
268	Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	226	0.11
89	Ginnie Mae II Pool '785944', 3.000%, due 20/02/2052	79	0.04
93	Ginnie Mae II Pool '786095', 3.000%, due 20/04/2052	80	0.04
95	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	86	0.04
167	Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	145	0.07
97	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	95	0.05
772	Ginnie Mae II Pool '786583', 3.000%, due 20/03/2052	681	0.33
98	Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	96	0.05
100	Ginnie Mae II Pool '786843', 3.000%, due 20/03/2052	87	0.04
25	Ginnie Mae II Pool 'BC4732', 3.500%, due 20/10/2047	23	0.01
29	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	26	0.01
73	Ginnie Mae II Pool 'BM9743', 4.000%, due 20/11/2049	68	0.03
31	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	30	0.01
106	Ginnie Mae II Pool 'BT0812', 3.000%, due 20/03/2050	91	0.04
28	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	26	0.01
10	Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	9	-
104	Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	96	0.05
56	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	51	0.02
14	Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	13	0.01
43	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	40	0.02
14	Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	13	0.01
83	Ginnie Mae II Pool 'MA3873', 3.000%, due 20/08/2046	74	0.04
16	Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	15	0.01
18	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	16	0.01
21	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	18	0.01
148	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	140	0.07
125	Ginnie Mae II Pool 'MA4719', 3.500%, due 20/09/2047	115	0.06
11	Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	10	-
10	Ginnie Mae II Pool 'MA5018', 3.000%, due 20/02/2048	9	-
99	Ginnie Mae II Pool 'MA5019', 3.500%, due 20/02/2048	91	0.04
95	Ginnie Mae II Pool 'MA5078', 4.000%, due 20/03/2048	90	0.04
19	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	19	0.01
78	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	75	0.04
37	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	36	0.02
59	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	57	0.03
16	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	16	0.01
26	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	25	0.01
48	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	47	0.02
335	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	324	0.16
15	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	15	0.01
14	Ginnie Mae II Pool 'MA5762', 3.500%, due 20/02/2049	13	0.01
42	Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	39	0.02
78	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	75	0.04
19	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	19	0.01
17	Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	17	0.01
38	Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	38	0.02
87	Ginnie Mae II Pool 'MA6933', 3.500%, due 20/10/2050	80	0.04
205	Ginnie Mae II Pool 'MA7056', 4.500%, due 20/12/2050	198	0.10
66	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	54	0.03
64	Ginnie Mae II Pool 'MA7193', 2.500%, due 20/02/2051	54	0.03
251	Ginnie Mae II Pool 'MA7589', 2.500%, due 20/09/2051	214	0.11
315	Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	278	0.14
86	Ginnie Mae II Pool 'MA7705', 2.500%, due 20/11/2051	73	0.04
603	Ginnie Mae II Pool 'MA7768', 3.000%, due 20/12/2051	532	0.26
87	Ginnie Mae II Pool 'MA7828', 3.000%, due 20/01/2052	77	0.04
94	Ginnie Mae II Pool 'MA8045', 4.000%, due 20/05/2052	88	0.04
92	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	78	0.04
96	Ginnie Mae II Pool 'MA8268', 4.500%, due 20/09/2052	92	0.04
193	Ginnie Mae II Pool 'MA8428', 5.000%, due 20/11/2052	188	0.09
191	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	190	0.09
284	Ginnie Mae II Pool 'MA8486', 3.000%, due 20/12/2052	251	0.12
195	Ginnie Mae II Pool 'MA8487', 3.500%, due 20/12/2052	177	0.09
96	Ginnie Mae II Pool 'MA8642', 2.500%, due 20/02/2053	82	0.04
99	Ginnie Mae II Pool 'MA8725', 5.000%, due 20/03/2053	96	0.05
98	Ginnie Mae II Pool 'MA8727', 6.000%, due 20/03/2053	99	0.05
194	Ginnie Mae II Pool 'MA8796', 3.000%, due 20/04/2053	171	0.08
300	Ginnie Mae, 30 year, TBA, 2.000% ±	248	0.12
1,000	Ginnie Mae, 30 year, TBA, 2.500% ±	851	0.42
1,400	Ginnie Mae, 30 year, TBA, 3.000% ±	1,231	0.60
1,200	Ginnie Mae, 30 year, TBA, 3.500% ±	1,090	0.54
500	Ginnie Mae, 30 year, TBA, 4.000% ±	466	0.23
900	Ginnie Mae, 30 year, TBA, 4.500% ±	858	0.42
1,100	Ginnie Mae, 30 year, TBA, 5.000% ±	1,070	0.53
800	Ginnie Mae, 30 year, TBA, 5.500% ±	792	0.39
500	Ginnie Mae, 30 year, TBA, 6.000% ±	502	0.25
100	Ginnie Mae, 30 year, TBA, 6.500% ±	101	0.05
5	Government National Mortgage Association, Series 2007 51, Class SG, 1.152%, due 20/08/2037 *	-	-
7	Government National Mortgage Association, Series 2009 H01, Class FA, 6.578%, due 20/11/2059 *	7	-
1	Government National Mortgage Association, Series 2010 85, Class HS, 1.222%, due 20/01/2040 *	-	-
15	Government National Mortgage Association, Series 2010 H26, Class LF, 5.605%, due 20/08/2058 *	14	0.01
25	Government National Mortgage Association, Series 2011 H01, Class AF, 5.705%, due 20/11/2060 *	24	0.01
30	Government National Mortgage Association, Series 2011 H09, Class AF, 5.755%, due 20/03/2061 *	30	0.01
78	Government National Mortgage Association, Series 2012 112, Class IO, 0.116%, due 16/02/2053 *	-	-
39	Government National Mortgage Association, Series 2012 27, Class IO, 0.238%, due 16/04/2053 *	-	-
17	Government National Mortgage Association, Series 2012 34, Class SA, 0.622%, due 20/03/2042 *	2	-
20	Government National Mortgage Association, Series 2012 44, Class IO, 0.029%, due 16/03/2049 *	-	-
12	Government National Mortgage Association, Series 2012 H18, Class NA, 5.775%, due 20/08/2062 *	11	0.01
29	Government National Mortgage Association, Series 2012 H27, Class AI, 1.744%, due 20/10/2062 *	1	-
13	Government National Mortgage Association, Series 2012 H30, Class GA, 5.605%, due 20/12/2062 *	13	0.01
75	Government National Mortgage Association, Series 2013 107, Class AD, 2.840%, due 16/11/2047 *	67	0.03
18	Government National Mortgage Association, Series 2013 163, Class IO, 1.012%, due 16/02/2046 *	-	-
54	Government National Mortgage Association, Series 2013 H08, Class BF, 5.655%, due 20/03/2063 *	53	0.03
38	Government National Mortgage Association, Series 2014 105, Class IO, 0.125%, due 16/06/2054 *	-	-
8	Government National Mortgage Association, Series 2014 17, Class AM, 3.537%, due 16/06/2048 *	7	-
10	Government National Mortgage Association, Series 2014 47, Class IA, 0.148%, due 16/02/2048 *	-	-
49	Government National Mortgage Association, Series 2014 50, Class IO, 0.628%, due 16/09/2055 *	1	-
247	Government National Mortgage Association, Series 2014 92, Class IX, 0.101%, due 16/05/2054 *	1	-
391	Government National Mortgage Association, Series 2014 H20, Class FA, 5.648%, due 20/10/2064 *	388	0.19
44	Government National Mortgage Association, Series 2015 167, Class OI, 4.000%, due 16/04/2045	8	-
29	Government National Mortgage Association, Series 2015 36, Class MI, 5.500%, due 20/03/2045	5	-
536	Government National Mortgage Association, Series 2015 5, Class IK, 0.277%, due 16/11/2054 *	4	-
262	Government National Mortgage Association, Series 2016 128, Class IO, 0.736%, due 16/09/2056 *	9	-
74	Government National Mortgage Association, Series 2020 123, Class IL, 2.500%, due 20/08/2050	10	-

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
153	Government National Mortgage Association, Series 2020 123, Class NI, 2.500%, due 20/08/2050	21	0.01
74	Government National Mortgage Association, Series 2020 127, Class IN, 2.500%, due 20/08/2050	10	-
78	Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	11	-
80	Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	11	0.01
77	Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	11	0.01
313	Government National Mortgage Association, Series 2020 160, Class YI, 2.500%, due 20/10/2050	42	0.02
4,383	Government National Mortgage Association, Series 2020 178, Class IO, 1.422%, due 16/10/2060 *	399	0.20
3,216	Government National Mortgage Association, Series 2020 179, Class IO, 1.009%, due 16/09/2062 *	229	0.11
373	Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	41	0.02
1,653	Government National Mortgage Association, Series 2020 195, Class IO, 0.926%, due 16/12/2062 *	108	0.05
253	Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	43	0.02
71	Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	12	0.01
176	Government National Mortgage Association, Series 2020 H04, Class FP, 5.169%, due 20/06/2069 *	175	0.09
185	Government National Mortgage Association, Series 2020 H09, Class FL, 4.850%, due 20/05/2070 *	186	0.09
108	Government National Mortgage Association, Series 2020 H09, Class NF, 6.468%, due 20/04/2070 *	109	0.05
64	Government National Mortgage Association, Series 2020 H13, Class FA, 4.989%, due 20/07/2070 *	62	0.03
5,902	Government National Mortgage Association, Series 2021 10, Class IO, 0.986%, due 16/05/2063 *	408	0.20
159	Government National Mortgage Association, Series 2021 115, Class MI, 2.500%, due 20/05/2051	17	0.01
436	Government National Mortgage Association, Series 2021 188, Class PA, 2.000%, due 20/10/2051	361	0.18
169	Government National Mortgage Association, Series 2021 2, Class AH, 1.500%, due 16/06/2063	126	0.06
88	Government National Mortgage Association, Series 2021 223, Class P, 2.000%, due 20/06/2051	75	0.04
4,990	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	367	0.18
200	Government National Mortgage Association, Series 2022 3, Class B, 1.850%, due 16/02/2061	101	0.05
874	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	44	0.02
100	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	83	0.04
300	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	229	0.11
570	GS Mortgage Securities Corp Trust 2018-3PCK, Series 2018 3PCK, Class B, 144A, 8.174%, due 15/09/2031 *	555	0.27
466	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.225%, due 15/09/2031 *	387	0.19
71	HarborView Mortgage Loan Trust 2005-9, Series 2005 9, Class 2A1B, 6.168%, due 20/06/2035 *	64	0.03
450	Independence Plaza Trust 2018-INDP, Series 2018 INDP, Class A, 144A, 3.763%, due 10/07/2035	423	0.21
10	JPMBB Commercial Mortgage Securities Trust 2013-C17, Series 2013 C17, Class B, 5.039%, due 15/01/2047 *	9	-
120	JPMBB Commercial Mortgage Securities Trust 2014-C23, Series 2014 C23, Class AS, 4.202%, due 15/09/2047 *	116	0.06
430	Mill City Mortgage Trust 2015-2, Series 2015 2, Class M3, 144A, 3.705%, due 25/09/2057 *	416	0.20
100	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18, Series 2014 C18, Class AS, 4.110%, due 15/10/2047 *	96	0.05
302	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, Series 2016 C30, Class A4, 2.600%, due 15/09/2049	277	0.14
217	Morgan Stanley Capital I Trust 2017-ASHF, Series 2017 ASHF, Class A, 144A, 6.333%, due 15/11/2034 *	214	0.11
550	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class A, 144A, 3.047%, due 15/08/2036	483	0.24
160	New Residential Mortgage Loan Trust 2015-2, Series 2015 2A, Class A1, 144A, 3.750%, due 25/08/2055 *	148	0.07
239	New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	217	0.11
239	New Residential Mortgage Loan Trust 2017-2, Series 2017 2A, Class B1, 144A, 4.500%, due 25/03/2057 *	221	0.11
264	New Residential Mortgage Loan Trust 2018-3, Series 2018 3A, Class A1, 144A, 4.500%, due 25/05/2058 *	252	0.12
174	New Residential Mortgage Loan Trust 2021-NQM2R, Series 2021 NQ2R, Class A3, 144A, 1.353%, due 25/10/2058 *	155	0.08
5	Thornburg Mortgage Securities Trust 2007-4, Series 2007 4, Class 1A1, 3.827%, due 25/09/2037 *	5	-

Face Value (000's)		Value (000's) $	% of Net Asset Value
300	UBS Commercial Mortgage Trust 2018-C15, Series 2018 C15, Class C, 5.323%, due 15/12/2051 *	243	0.12
289	Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A3, 2.807%, due 15/11/2059	266	0.13
150	Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A4, 3.065%, due 15/11/2059	137	0.07
1,379	Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class XA, 1.301%, due 15/11/2059 *	38	0.02
460	Wells Fargo Commercial Mortgage Trust 2017-C41, Series 2017 C41, Class B, 4.188%, due 15/11/2050 *	377	0.18
1,501	WFRBS Commercial Mortgage Trust 2014-C23, Series 2014 C23, Class XA, 0.693%, due 15/10/2057 *	5	-
2	WFRBS Commercial Mortgage Trust 2014-LC14, Series 2014 LC14, Class ASB, 3.522%, due 15/03/2047	2	-
Total Mortgage-Backed Securities (Cost $88,667)		84,186	41.38
Corporate Bonds and Notes — 31.71% (28 February 2023: 37.25%)			
Australia — 0.03% (28 February 2023: 0.05%)			
70	BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	68	0.03
Belgium — 0.39% (28 February 2023: 0.45%)			
110	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 3.650%, due 01/02/2026	106	0.05
230	Anheuser-Busch InBev Worldwide Inc, 4.000%, due 13/04/2028	222	0.11
60	Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	55	0.03
300	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	269	0.13
15	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	13	0.01
100	Anheuser-Busch InBev Worldwide Inc, 4.439%, due 06/10/2048	88	0.04
30	Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	31	0.02
		784	0.39
Brazil — 0.77% (28 February 2023: 0.57%)			
10	Petrobras Global Finance BV, 6.250%, due 17/03/2024	10	-
50	Petrobras Global Finance BV, 6.850%, due 05/06/2115	44	0.02
1,100	Suzano Austria GmbH, 6.000%, due 15/01/2029	1,092	0.54
20	Vale Overseas Ltd, 6.875%, due 21/11/2036	21	0.01
390	Vale Overseas Ltd, 6.875%, due 10/11/2039	407	0.20
		1,574	0.77
Canada — 0.39% (28 February 2023: 0.83%)			
130	Bank of Montreal, 1.850%, due 01/05/2025	122	0.06
30	Bank of Montreal, 3.803%, due 15/12/2032 *	27	0.01
80	Bank of Nova Scotia/The, 3.450%, due 11/04/2025	77	0.04
240	Bank of Nova Scotia/The, 1.300%, due 11/06/2025	222	0.11
70	Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	60	0.03
80	Barrick North America Finance LLC, 5.700%, due 30/05/2041	80	0.04
40	Barrick PD Australia Finance Pty Ltd, 5.950%, due 15/10/2039	41	0.02
60	Royal Bank of Canada, 1.150%, due 10/06/2025	56	0.03
110	Royal Bank of Canada, 3.875%, due 04/05/2032	100	0.05
		785	0.39
Chile — 0.32% (28 February 2023: 0.28%)			
710	Corp Nacional del Cobre de Chile, 3.625%, due 01/08/2027	661	0.32
China — 0.37% (28 February 2023: 0.45%)			
120	NXP BV/NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	114	0.06
670	Prosus NV, 144A, 4.027%, due 03/08/2050	398	0.19
250	Sinopec Group Overseas Development 2014 Ltd, 4.375%, due 10/04/2024	248	0.12
		760	0.37
Colombia — 0.23% (28 February 2023: 0.33%)			
650	Ecopetrol SA, 5.875%, due 28/05/2045	459	0.23
Denmark — 0.29% (28 February 2023: 0.30%)			
200	Danske Bank A/S, 144A, 3.875%, due 12/09/2023	200	0.10
400	Danske Bank A/S, 144A, 5.375%, due 12/01/2024	398	0.19
		598	0.29
France — 0.67% (28 February 2023: 0.73%)			
400	BNP Paribas SA, 144A, 4.705%, due 10/01/2025 *	398	0.20
400	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	374	0.18
200	BNP Paribas SA, 144A, 4.400%, due 14/08/2028	189	0.09
410	BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	402	0.20
		1,363	0.67
India — 0.09% (28 February 2023: 0.14%)			
270	Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	184	0.09
Ireland — 0.26% (28 February 2023: 0.29%)			
230	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, due 29/10/2026	207	0.10

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
Ireland — (continued)			
360	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	312	0.16
		519	0.26
Japan — 0.19% (28 February 2023: 0.15%)			
400	Mitsubishi UFJ Financial Group Inc, 3.837%, due 17/04/2026 *	387	0.19
Kazakhstan — 0.25% (28 February 2023: 0.44%)			
560	KazMunayGas National Co JSC, 5.375%, due 24/04/2030	510	0.25
Macau — 0.10% (28 February 2023: 0.15%)			
200	Sands China Ltd, 5.375%, due 08/08/2025	194	0.10
Mexico — 0.60% (28 February 2023: 0.62%)			
400	Comision Federal de Electricidad, 144A, 3.875%, due 26/07/2033	312	0.15
450	Orbia Advance Corp SAB de CV, 144A, 2.875%, due 11/05/2031	358	0.18
590	Southern Copper Corp, 5.250%, due 08/11/2042	546	0.27
		1,216	0.60
Netherlands — 0.60% (28 February 2023: 0.65%)			
500	Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	485	0.24
260	Cooperatieve Rabobank UA/NY, 3.375%, due 21/05/2025	251	0.12
180	Shell International Finance BV, 2.750%, due 06/04/2030	159	0.08
10	Shell International Finance BV, 4.550%, due 12/08/2043	9	-
260	Shell International Finance BV, 4.000%, due 10/05/2046	214	0.11
150	Shell International Finance BV, 3.250%, due 06/04/2050	107	0.05
		1,225	0.60
Peru — 0.21% (28 February 2023: 0.33%)			
400	Petroleos del Peru SA, 4.750%, due 19/06/2032	297	0.15
200	Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.06
		425	0.21
South Africa — 0.23% (28 February 2023: 0.21%)			
490	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	475	0.23
Spain — 0.50% (28 February 2023: 0.52%)			
800	Banco Santander SA, 2.746%, due 28/05/2025	757	0.37
300	Telefonica Emisiones SA, 5.213%, due 08/03/2047	252	0.13
		1,009	0.50
Switzerland — 1.02% (28 February 2023: 1.25%)			
620	Credit Suisse AG/New York NY, 7.950%, due 09/01/2025	632	0.31
250	Credit Suisse AG/New York NY, 2.950%, due 09/04/2025	238	0.12
400	UBS Group AG, 144A, 3.126%, due 13/08/2030 *	343	0.17
500	UBS Group AG, 144A, 4.194%, due 01/04/2031 *	451	0.22
500	UBS Group AG, 144A, 3.091%, due 14/05/2032 *	412	0.20
		2,076	1.02
Taiwan — 0.23% (28 February 2023: 0.36%)			
570	TSMC Arizona Corp, 2.500%, due 25/10/2031	475	0.23
United Arab Emirates — 0.30% (28 February 2023: 0.54%)			
650	DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	602	0.30
United Kingdom — 1.11% (28 February 2023: 1.57%)			
200	Barclays Plc, 4.972%, due 16/05/2029 *	190	0.09
400	HSBC Holdings Plc, 2.633%, due 07/11/2025 *	384	0.19
350	HSBC Holdings Plc, 4.300%, due 08/03/2026	338	0.17
600	HSBC Holdings Plc, 4.041%, due 13/03/2028 *	564	0.28
200	Lloyds Banking Group Plc, 4.650%, due 24/03/2026	193	0.10
400	NatWest Group Plc, 4.269%, due 22/03/2025 *	396	0.19
200	NatWest Group Plc, 4.892%, due 18/05/2029 *	191	0.09
		2,256	1.11
United States — 22.56% (28 February 2023: 25.89%)			
10	3M Co, 2.375%, due 26/08/2029	9	-
140	3M Co, 3.700%, due 15/04/2050	108	0.05
10	Abbott Laboratories, 4.750%, due 30/11/2036	10	0.01
130	Abbott Laboratories, 4.900%, due 30/11/2046	127	0.06
90	AbbVie Inc, 3.800%, due 15/03/2025	88	0.04
20	AbbVie Inc, 3.600%, due 14/05/2025	19	0.01
90	AbbVie Inc, 2.950%, due 21/11/2026	84	0.04
1,080	AbbVie Inc, 3.200%, due 21/11/2029	974	0.48
10	AbbVie Inc, 4.875%, due 14/11/2048	9	-
70	AbbVie Inc, 4.250%, due 21/11/2049	59	0.03
280	Adobe Inc, 2.300%, due 01/02/2030	243	0.12
10	Aetna Inc, 3.875%, due 15/08/2047	8	-
150	Air Lease Corp, 3.375%, due 01/07/2025	143	0.07
70	Air Lease Corp, 5.300%, due 01/02/2028	69	0.03
320	Alphabet Inc, 1.100%, due 15/08/2030	257	0.13
70	Alphabet Inc, 1.900%, due 15/08/2040	47	0.02
40	Alphabet Inc, 2.050%, due 15/08/2050	24	0.01
450	Amazon.com Inc, 3.150%, due 22/08/2027	423	0.21
60	Amazon.com Inc, 3.450%, due 13/04/2029	57	0.03
50	Amazon.com Inc, 1.500%, due 03/06/2030	41	0.02
80	Amazon.com Inc, 2.100%, due 12/05/2031	66	0.03
250	Amazon.com Inc, 3.600%, due 13/04/2032	230	0.11
80	Amazon.com Inc, 4.950%, due 05/12/2044	79	0.04
610	Amazon.com Inc, 2.500%, due 03/06/2050	389	0.19
30	Amazon.com Inc, 4.250%, due 22/08/2057	26	0.01
290	American Express Co, 2.500%, due 30/07/2024	282	0.14
300	American Express Co, 4.050%, due 03/05/2029	285	0.14
16	American International Group Inc, 2.500%, due 30/06/2025	15	0.01
20	American International Group Inc, 4.750%, due 01/04/2048	18	0.01
30	American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	25	0.01
11	Amgen Inc, 4.663%, due 15/06/2051	9	0.01
320	Apple Inc, 1.125%, due 11/05/2025	299	0.15
270	Applied Materials Inc, 1.750%, due 01/06/2030	223	0.11
70	AT&T Inc, 3.800%, due 15/02/2027	67	0.03
270	AT&T Inc, 2.300%, due 01/06/2027	242	0.12
40	AT&T Inc, 2.250%, due 01/02/2032	31	0.02
50	AT&T Inc, 2.550%, due 01/12/2033	38	0.02
10	AT&T Inc, 5.350%, due 01/09/2040	9	-
10	AT&T Inc, 5.550%, due 15/08/2041	9	0.01
37	AT&T Inc, 4.350%, due 15/06/2045	29	0.01
28	AT&T Inc, 4.500%, due 09/03/2048	22	0.01
160	AT&T Inc, 3.500%, due 15/09/2053	105	0.05
76	AT&T Inc, 3.550%, due 15/09/2055	50	0.02
10	AT&T Inc, 3.800%, due 01/12/2057	7	-
63	AT&T Inc, 3.650%, due 15/09/2059	41	0.02
650	Bank of America Corp, 4.000%, due 22/01/2025	634	0.31
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 *	239	0.12
160	Bank of America Corp, 4.250%, due 22/10/2026	154	0.08
90	Bank of America Corp, 3.593%, due 21/07/2028 *	84	0.04
193	Bank of America Corp, 3.419%, due 20/12/2028 *	177	0.09
220	Bank of America Corp, 3.970%, due 05/03/2029 *	206	0.10
200	Bank of America Corp, 3.974%, due 07/02/2030 *	184	0.09
210	Bank of America Corp, 2.592%, due 29/04/2031 *	175	0.09
130	Bank of America Corp, 2.572%, due 20/10/2032 *	104	0.05
960	Bank of America Corp, 2.972%, due 04/02/2033 *	790	0.39
140	Bank of America Corp, 5.000%, due 21/01/2044	133	0.07
130	Bank of America Corp, 3.946%, due 23/01/2049 *	102	0.05
180	Bank of America Corp, 4.083%, due 20/03/2051 *	145	0.07
30	Bank of New York Mellon Corp/The, 1.600%, due 24/04/2025	28	0.01
113	Becton Dickinson & Co, 4.685%, due 15/12/2044	100	0.05
110	Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	97	0.05
480	Boston Properties LP, 3.400%, due 21/06/2029	411	0.20
110	BP Capital Markets America Inc, 3.119%, due 04/05/2026	105	0.05
210	BP Capital Markets America Inc, 3.633%, due 06/04/2030	194	0.10
160	BP Capital Markets America Inc, 3.000%, due 24/02/2050	107	0.05
19	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	18	0.01
140	Bristol-Myers Squibb Co, 4.250%, due 26/10/2049	118	0.06
380	Broadcom Inc, 144A, 3.137%, due 15/11/2035	290	0.14
540	Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	448	0.22
10	Carrier Global Corp, 3.577%, due 05/04/2050	7	-
240	Charles Schwab Corp/The, 5.875%, due 24/08/2026	241	0.12
50	Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	51	0.03
180	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	177	0.09
520	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	485	0.24
80	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	76	0.04
80	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	70	0.04
90	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	76	0.04
90	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, due 23/10/2045	83	0.04
10	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/05/2047	8	-
360	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	304	0.15
40	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	31	0.02
150	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	111	0.06
60	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, due 01/04/2063	47	0.02
150	Chevron Corp, 2.954%, due 16/05/2026	143	0.07
30	Chevron USA Inc, 3.850%, due 15/01/2028	29	0.01
200	Cigna Group/The, 4.125%, due 15/11/2025	195	0.10
480	Cigna Group/The, 4.375%, due 15/10/2028	463	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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
20	Cigna Group/The, 4.900%, due 15/12/2048	18	0.01
30	Cintas Corp No 2, 3.700%, due 01/04/2027	29	0.01
60	Cintas Corp No 2, 4.000%, due 01/05/2032	56	0.03
190	Citigroup Inc, 0.776%, due 30/10/2024 *	188	0.09
300	Citigroup Inc, 4.400%, due 10/06/2025	293	0.14
60	Citigroup Inc, 5.500%, due 13/09/2025	60	0.03
90	Citigroup Inc, 3.106%, due 08/04/2026 *	86	0.04
30	Citigroup Inc, 4.300%, due 20/11/2026	29	0.01
220	Citigroup Inc, 4.450%, due 29/09/2027	210	0.10
90	Citigroup Inc, 4.658%, due 24/05/2028 *	88	0.04
150	Citigroup Inc, 3.520%, due 27/10/2028 *	139	0.07
200	Citigroup Inc, 3.980%, due 20/03/2030 *	184	0.09
220	Citigroup Inc, 4.412%, due 31/03/2031 *	204	0.10
280	Citigroup Inc, 2.572%, due 03/06/2031 *	231	0.11
530	Citigroup Inc, 3.785%, due 17/03/2033 *	461	0.23
170	Citigroup Inc, 4.910%, due 24/05/2033 *	162	0.08
90	Citigroup Inc, 8.125%, due 15/07/2039	112	0.06
77	Citigroup Inc, 4.650%, due 30/07/2045	66	0.03
10	Citigroup Inc, 4.750%, due 18/05/2046	8	-
110	Coca-Cola Co/The, 2.500%, due 01/06/2040	80	0.04
30	Coca-Cola Co/The, 2.600%, due 01/06/2050	20	0.01
260	Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	263	0.13
30	Columbia Pipelines Operating Co LLC, 144A, 6.544%, due 15/11/2053	31	0.02
120	Comcast Corp, 3.300%, due 01/04/2027	113	0.06
100	Comcast Corp, 4.150%, due 15/10/2028	96	0.05
80	Comcast Corp, 3.400%, due 01/04/2030	73	0.04
130	Comcast Corp, 4.250%, due 15/10/2030	124	0.06
361	Comcast Corp, 7.050%, due 15/03/2033	412	0.20
80	Comcast Corp, 3.900%, due 01/03/2038	68	0.03
10	Comcast Corp, 3.250%, due 01/11/2039	8	-
40	Comcast Corp, 3.750%, due 01/04/2040	33	0.02
20	Comcast Corp, 4.000%, due 15/08/2047	16	0.01
20	Comcast Corp, 3.969%, due 01/11/2047	16	0.01
20	Comcast Corp, 4.000%, due 01/03/2048	16	0.01
10	Comcast Corp, 3.999%, due 01/11/2049	8	-
90	Comcast Corp, 2.800%, due 15/01/2051	57	0.03
291	Comcast Corp, 2.887%, due 01/11/2051	187	0.09
54	Comcast Corp, 2.937%, due 01/11/2056	34	0.02
10	Comcast Corp, 4.950%, due 15/10/2058	9	-
20	ConocoPhillips Co, 6.950%, due 15/04/2029	22	0.01
90	Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	81	0.04
30	Consolidated Edison Co of New York Inc, Series 20B, 3.950%, due 01/04/2050	24	0.01
110	Constellation Brands Inc, 4.350%, due 09/05/2027	107	0.05
170	Continental Resources Inc/OK, 4.375%, due 15/01/2028	160	0.08
210	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	201	0.10
140	Costco Wholesale Corp, 1.750%, due 20/04/2032	111	0.06
170	Coterra Energy Inc, 3.900%, due 15/05/2027	162	0.08
600	Coterra Energy Inc, 4.375%, due 15/03/2029	565	0.28
40	CVS Health Corp, 3.625%, due 01/04/2027	38	0.02
70	CVS Health Corp, 4.300%, due 25/03/2028	67	0.03
220	CVS Health Corp, 3.750%, due 01/04/2030	200	0.10
20	CVS Health Corp, 1.875%, due 28/02/2031	16	0.01
90	CVS Health Corp, 2.125%, due 15/09/2031	71	0.04
380	CVS Health Corp, 4.780%, due 25/03/2038	341	0.17
40	CVS Health Corp, 4.125%, due 01/04/2040	33	0.02
40	CVS Health Corp, 5.125%, due 20/07/2045	36	0.02
220	CVS Health Corp, 5.050%, due 25/03/2048	193	0.10
3	CVS Pass-Through Trust, 5.880%, due 10/01/2028	3	-
140	Deere & Co, 3.750%, due 15/04/2050	120	0.06
340	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	333	0.16
190	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	183	0.09
160	Devon Energy Corp, 5.850%, due 15/12/2025	161	0.08
18	Devon Energy Corp, 5.250%, due 15/10/2027	18	0.01
30	Devon Energy Corp, 4.500%, due 15/01/2030	28	0.01
40	Devon Energy Corp, 5.600%, due 15/07/2041	37	0.02
70	Devon Energy Corp, 4.750%, due 15/05/2042	58	0.03
300	Devon Energy Corp, 5.000%, due 15/06/2045	257	0.13
260	Diamondback Energy Inc, 3.500%, due 01/12/2029	235	0.12
30	Diamondback Energy Inc, 3.125%, due 24/03/2031	26	0.01
70	Eaton Corp, 4.150%, due 02/11/2042	61	0.03
60	Elevance Health Inc, 4.100%, due 15/05/2032	55	0.03
340	Enterprise Products Operating LLC, 4.150%, due 16/10/2028	325	0.16
160	Enterprise Products Operating LLC, 2.800%, due 31/01/2030	139	0.07
20	Enterprise Products Operating LLC, 7.550%, due 15/04/2038	23	0.01
60	Enterprise Products Operating LLC, 5.700%, due 15/02/2042	59	0.03

Face Value (000's)		Value (000's) $	% of Net Asset Value
20	Enterprise Products Operating LLC, 4.850%, due 15/03/2044	18	0.01
20	Enterprise Products Operating LLC, 4.800%, due 01/02/2049	18	0.01
270	Enterprise Products Operating LLC, 4.200%, due 31/01/2050	216	0.11
20	Enterprise Products Operating LLC, 3.700%, due 31/01/2051	15	0.01
10	Enterprise Products Operating LLC, 3.950%, due 31/01/2060	7	-
30	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	25	0.01
130	EOG Resources Inc, 4.375%, due 15/04/2030	126	0.06
350	EOG Resources Inc, 3.900%, due 01/04/2035	310	0.15
180	EOG Resources Inc, 4.950%, due 15/04/2050	170	0.08
140	EQT Corp, 7.000%, due 01/02/2030	147	0.07
50	FirstEnergy Corp, Series A, 1.600%, due 15/01/2026	45	0.02
180	FirstEnergy Corp, Series B, 4.150%, due 15/07/2027	170	0.08
200	FirstEnergy Corp, Series C, 5.100%, due 15/07/2047	174	0.09
60	Freeport-McMoRan Inc, 5.400%, due 14/11/2034	57	0.03
30	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	27	0.01
90	General Motors Co, 5.600%, due 15/10/2032	87	0.04
10	General Motors Co, 6.600%, due 01/04/2036	10	0.01
10	General Motors Co, 5.150%, due 01/04/2038	9	-
30	General Motors Co, 6.250%, due 02/10/2043	28	0.01
10	General Motors Co, 5.950%, due 01/04/2049	9	-
130	Gilead Sciences Inc, 3.650%, due 01/03/2026	125	0.06
3	Goldman Sachs Capital II, 6.439%, Perpetual *	2	-
150	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	145	0.07
90	Goldman Sachs Group Inc/The, 4.250%, due 21/10/2025	87	0.04
800	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	743	0.37
90	Goldman Sachs Group Inc/The, 3.500%, due 16/11/2026	85	0.04
40	Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	37	0.02
180	Goldman Sachs Group Inc/The, 3.814%, due 23/04/2029 *	167	0.08
660	Goldman Sachs Group Inc/The, 4.223%, due 01/05/2029 *	622	0.31
30	Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	32	0.02
260	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	239	0.12
10	Goldman Sachs Group Inc/The, 4.750%, due 21/10/2045	9	-
50	Guardian Life Global Funding, 144A, 1.100%, due 23/06/2025	46	0.02
4	Halliburton Co, 3.800%, due 15/11/2025	4	-
30	Home Depot Inc/The, 2.500%, due 15/04/2027	28	0.01
80	Home Depot Inc/The, 2.700%, due 15/04/2030	70	0.03
60	Home Depot Inc/The, 3.250%, due 15/04/2032	53	0.03
240	Home Depot Inc/The, 3.300%, due 15/04/2040	189	0.09
20	Home Depot Inc/The, 3.900%, due 15/06/2047	16	0.01
60	Home Depot Inc/The, 3.350%, due 15/04/2050	44	0.02
20	Humana Inc, 4.500%, due 01/04/2025	20	0.01
110	Humana Inc, 3.950%, due 15/03/2027	106	0.05
150	Humana Inc, 3.700%, due 23/03/2029	139	0.07
30	Humana Inc, 2.150%, due 03/02/2032	24	0.01
50	Intel Corp, 5.125%, due 10/02/2030	50	0.02
30	Intel Corp, 5.200%, due 10/02/2033	30	0.02
180	Intel Corp, 4.750%, due 25/03/2050	158	0.08
20	Intel Corp, 3.050%, due 12/08/2051	13	0.01
210	Johnson & Johnson, 3.700%, due 01/03/2046	175	0.09
420	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, due 15/09/2030	337	0.17
230	JPMorgan Chase & Co, 4.023%, due 05/12/2024 *	229	0.11
360	JPMorgan Chase & Co, 0.563%, due 16/02/2025 *	351	0.17
520	JPMorgan Chase & Co, 2.083%, due 22/04/2026 *	489	0.24
70	JPMorgan Chase & Co, 4.125%, due 15/12/2026	67	0.03
100	JPMorgan Chase & Co, 4.250%, due 01/10/2027	97	0.05
130	JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	123	0.06
110	JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	105	0.05
210	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	176	0.09
280	JPMorgan Chase & Co, 2.580%, due 22/04/2032 *	229	0.11
115	JPMorgan Chase & Co, 4.950%, due 01/06/2045	106	0.05
50	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	34	0.02
110	Kenvue Inc, 144A, 4.900%, due 22/03/2033	109	0.05
30	Kimberly-Clark Corp, 3.100%, due 26/03/2030	27	0.01
100	KLA Corp, 4.650%, due 15/07/2032	98	0.05
340	Las Vegas Sands Corp, 3.200%, due 08/08/2024	329	0.16
20	Las Vegas Sands Corp, 2.900%, due 25/06/2025	19	0.01
70	Lowe's Cos Inc, 1.700%, due 15/09/2028	60	0.03
90	Lowe's Cos Inc, 4.500%, due 15/04/2030	87	0.04
340	Mars Inc, 144A, 3.200%, due 01/04/2030	307	0.15
250	Mastercard Inc, 3.850%, due 26/03/2050	208	0.10
50	McDonald's Corp, 3.500%, due 01/07/2027	48	0.02
30	McDonald's Corp, 3.800%, due 01/04/2028	29	0.01
60	McDonald's Corp, 2.125%, due 01/03/2030	51	0.03
80	McDonald's Corp, 3.600%, due 01/07/2030	74	0.04
220	McDonald's Corp, 4.875%, due 09/12/2045	203	0.10
20	McDonald's Corp, 3.625%, due 01/09/2049	15	0.01
60	McDonald's Corp, 4.200%, due 01/04/2050	50	0.02
15	Medtronic Inc, 4.625%, due 15/03/2045	14	0.01
130	Merck & Co Inc, 1.450%, due 24/06/2030	105	0.05
305	MetLife Inc, 6.400%, due 15/12/2036	302	0.15
110	Micron Technology Inc, 5.875%, due 09/02/2033	109	0.05
20	Microsoft Corp, 2.525%, due 01/06/2050	13	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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
150	Microsoft Corp, 2.921%, due 17/03/2052	106	0.05
20	Mid-Atlantic Interstate Transmission LLC, 144A, 4.100%, due 15/05/2028	19	0.01
130	Mondelez International Inc, 1.500%, due 04/05/2025	122	0.06
440	Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	414	0.20
110	Μοργαν Στανλεψ, 2.188%, δυε 28/04/2026 *	104	0.05
160	Morgan Stanley, 3.772%, due 24/01/2029 *	148	0.07
210	Morgan Stanley, 2.699%, due 22/01/2031 *	177	0.09
570	Morgan Stanley, 3.622%, due 01/04/2031 *	507	0.25
110	MPLX LP, 4.000%, due 15/03/2028	103	0.05
100	MPLX LP, 4.500%, due 15/04/2038	85	0.04
40	MPLX LP, 5.200%, due 01/03/2047	34	0.02
60	MPLX LP, 5.200%, due 01/12/2047	52	0.03
50	MPLX LP, 4.700%, due 15/04/2048	40	0.02
140	New York Life Global Funding, 144A, 0.950%, due 24/06/2025	129	0.06
140	NIKE Inc, 2.850%, due 27/03/2030	125	0.06
60	NIKE Inc, 3.250%, due 27/03/2040	48	0.02
10	NIKE Inc, 3.375%, due 27/03/2050	8	-
270	NVIDIA Corp, 3.500%, due 01/04/2040	225	0.11
110	NVIDIA Corp, 3.700%, due 01/04/2060	88	0.04
50	ONEOK Inc, 5.550%, due 01/11/2026	50	0.02
60	ONEOK Inc, 5.800%, due 01/11/2030	60	0.03
140	ONEOK Inc, 6.050%, due 01/09/2033	141	0.07
180	ONEOK Inc, 6.625%, due 01/09/2053	182	0.09
210	Oracle Corp, 1.650%, due 25/03/2026	191	0.09
50	Oracle Corp, 4.650%, due 06/05/2030	48	0.02
340	Oracle Corp, 2.875%, due 25/03/2031	287	0.14
60	Otis Worldwide Corp, 2.056%, due 05/04/2025	57	0.03
50	Pacific Gas and Electric Co, 2.100%, due 01/08/2027	43	0.02
150	Pacific Gas and Electric Co, 2.500%, due 01/02/2031	117	0.06
20	Pacific Gas and Electric Co, 3.300%, due 01/08/2040	13	0.01
30	Pacific Gas and Electric Co, 3.500%, due 01/08/2050	19	0.01
60	PayPal Holdings Inc, 4.400%, due 01/06/2032	57	0.03
40	PepsiCo Inc, 1.625%, due 01/05/2030	33	0.02
40	PepsiCo Inc, 2.875%, due 15/10/2049	28	0.01
250	Pfizer Inc, 2.625%, due 01/04/2030	220	0.11
90	Pfizer Inc, 1.700%, due 28/05/2030	74	0.04
230	Pfizer Inc, 2.550%, due 28/05/2040	165	0.08
110	Pfizer Inc, 2.700%, due 28/05/2050	75	0.04
30	Pioneer Natural Resources Co, 1.125%, due 15/01/2026	27	0.01
100	Pioneer Natural Resources Co, 1.900%, due 15/08/2030	81	0.04
230	Pioneer Natural Resources Co, 2.150%, due 15/01/2031	187	0.09
40	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	40	0.02
200	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	198	0.10
70	Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	65	0.03
90	Procter & Gamble Co/The, 3.000%, due 25/03/2030	82	0.04
460	Prologis LP, 1.250%, due 15/10/2030	355	0.17
130	Salesforce Inc, 3.700%, due 11/04/2028	125	0.06
140	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	159	0.08
180	Targa Resources Corp, 5.200%, due 01/07/2027	178	0.09
30	Targa Resources Corp, 4.950%, due 15/04/2052	24	0.01
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	197	0.10
240	Texas Instruments Inc, 2.250%, due 04/09/2029	209	0.10
70	Texas Instruments Inc, 1.750%, due 04/05/2030	58	0.03
70	Texas Instruments Inc, 4.150%, due 15/05/2048	61	0.03
170	The Vanguard Group Inc, 3.050%, due 22/08/2050 †∞	105	0.05
30	Time Warner Cable LLC, 6.550%, due 01/05/2037	29	0.01
100	Time Warner Cable LLC, 5.875%, due 15/11/2040	87	0.04
100	T-Mobile USA Inc, 3.500%, due 15/04/2025	97	0.05
20	T-Mobile USA Inc, 3.750%, due 15/04/2027	19	0.01
380	T-Mobile USA Inc, 3.875%, due 15/04/2030	347	0.17
80	T-Mobile USA Inc, 2.550%, due 15/02/2031	66	0.03
80	T-Mobile USA Inc, 2.250%, due 15/11/2031	64	0.03
110	T-Mobile USA Inc, 3.000%, due 15/02/2041	78	0.04
30	T-Mobile USA Inc, 3.300%, due 15/02/2051	20	0.01
320	Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	335	0.16
110	Transcontinental Gas Pipe Line Co LLC, 3.250%, due 15/05/2030	97	0.05
190	Transcontinental Gas Pipe Line Co LLC, 3.950%, due 15/05/2050	142	0.07
100	Truist Financial Corp, 6.047%, due 08/06/2027 *	100	0.05
130	Union Pacific Corp, 2.400%, due 05/02/2030	112	0.06
230	Union Pacific Corp, 3.750%, due 05/02/2070	168	0.08
30	UnitedHealth Group Inc, 3.875%, due 15/12/2028	29	0.01
40	UnitedHealth Group Inc, 4.000%, due 15/05/2029	38	0.02
100	UnitedHealth Group Inc, 2.000%, due 15/05/2030	83	0.04
20	UnitedHealth Group Inc, 2.300%, due 15/05/2031	17	0.01
50	UnitedHealth Group Inc, 4.200%, due 15/05/2032	47	0.02
270	UnitedHealth Group Inc, 2.750%, due 15/05/2040	195	0.10

Face Value (000's)		Value (000's) $	% of Net Asset Value
50	UnitedHealth Group Inc, 4.250%, due 15/03/2043	44	0.02
40	UnitedHealth Group Inc, 4.250%, due 15/06/2048	34	0.02
20	UnitedHealth Group Inc, 4.450%, due 15/12/2048	18	0.01
50	UnitedHealth Group Inc, 3.700%, due 15/08/2049	39	0.02
60	UnitedHealth Group Inc, 2.900%, due 15/05/2050	40	0.02
60	UnitedHealth Group Inc, 3.875%, due 15/08/2059	46	0.02
20	UnitedHealth Group Inc, 3.125%, due 15/05/2060	13	0.01
10	US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	9	-
100	US Bancorp, 5.775%, due 12/06/2029 *	100	0.05
90	US Bancorp, 5.836%, due 12/06/2034 *	90	0.04
300	USAA Capital Corp, 144A, 2.125%, due 01/05/2030	248	0.12
40	Verizon Communications Inc, 2.625%, due 15/08/2026	37	0.02
40	Verizon Communications Inc, 4.125%, due 16/03/2027	39	0.02
100	Verizon Communications Inc, 2.100%, due 22/03/2028	87	0.04
225	Verizon Communications Inc, 4.329%, due 21/09/2028	216	0.11
100	Verizon Communications Inc, 3.875%, due 08/02/2029	93	0.05
100	Verizon Communications Inc, 3.150%, due 22/03/2030	88	0.04
296	Verizon Communications Inc, 2.550%, due 21/03/2031	244	0.12
310	Verizon Communications Inc, 4.500%, due 10/08/2033	287	0.14
60	Verizon Communications Inc, 4.400%, due 01/11/2034	54	0.03
20	Verizon Communications Inc, 5.250%, due 16/03/2037	20	0.01
210	Verizon Communications Inc, 2.650%, due 20/11/2040	140	0.07
30	Verizon Communications Inc, 3.400%, due 22/03/2041	22	0.01
70	Verizon Communications Inc, 4.125%, due 15/08/2046	56	0.03
70	Verizon Communications Inc, 4.862%, due 21/08/2046	62	0.03
80	Verizon Communications Inc, 4.000%, due 22/03/2050	61	0.03
10	Verizon Communications Inc, 2.875%, due 20/11/2050	6	-
30	Visa Inc, 3.150%, due 14/12/2025	29	0.01
70	Visa Inc, 4.300%, due 14/12/2045	63	0.03
50	Visa Inc, 3.650%, due 15/09/2047	41	0.02
30	Walmart Inc, 1.800%, due 22/09/2031	25	0.01
20	Walt Disney Co/The, 6.650%, due 15/11/2037	23	0.01
60	Warnermedia Holdings Inc, 6.412%, due 15/03/2026	60	0.03
30	Warnermedia Holdings Inc, 3.755%, due 15/03/2027	28	0.01
60	Warnermedia Holdings Inc, 4.054%, due 15/03/2029	55	0.03
270	Warnermedia Holdings Inc, 4.279%, due 15/03/2032	238	0.12
20	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	16	0.01
60	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	48	0.02
61	Wells Fargo & Co, 4.480%, due 16/01/2024	61	0.03
90	Wells Fargo & Co, 2.188%, due 30/04/2026 *	85	0.04
50	Wells Fargo & Co, 4.100%, due 03/06/2026	48	0.02
30	Wells Fargo & Co, 3.000%, due 23/10/2026	28	0.01
430	Wells Fargo & Co, 4.300%, due 22/07/2027	412	0.20
60	Wells Fargo & Co, 2.393%, due 02/06/2028 *	53	0.03
10	Wells Fargo & Co, 4.150%, due 24/01/2029	9	-
100	Wells Fargo & Co, 5.574%, due 25/07/2029 *	100	0.05
130	Wells Fargo & Co, 2.879%, due 30/10/2030 *	111	0.06
120	Wells Fargo & Co, 4.478%, due 04/04/2031 *	112	0.06
220	Wells Fargo & Co, 3.350%, due 02/03/2033 *	185	0.09
20	Wells Fargo & Co, 4.650%, due 04/11/2044	17	0.01
50	Wells Fargo & Co, 4.900%, due 17/11/2045	43	0.02
430	Wells Fargo & Co, 4.400%, due 14/06/2046	341	0.17
200	Wells Fargo & Co, 4.750%, due 07/12/2046	166	0.08
1,070	Wells Fargo & Co, 5.013%, due 04/04/2051 *	967	0.48
30	Wyeth LLC, 5.950%, due 01/04/2037	32	0.02
		45,914	22.56
Total Corporate Bonds and Notes (Cost $70,767)		64,519	31.71
Government Bonds and Notes — 26.05% (28 February 2023: 21.89%)			
Chile — 0.08% (28 February 2023: 0.12%)			
250	Chile Government International Bond, 3.100%, due 22/01/2061	158	0.08
Colombia — 0.33% (28 February 2023: 0.48%)			
220	Colombia Government International Bond, 3.125%, due 15/04/2031	170	0.08
260	Colombia Government International Bond, 3.250%, due 22/04/2032	196	0.10
400	Colombia Government International Bond, 5.625%, due 26/02/2044	304	0.15
		670	0.33
India — 0.20% (28 February 2023: 0.14%)			
430	Export-Import Bank of India, 3.375%, due 05/08/2026	406	0.20
Israel — 0.34% (28 February 2023: 0.54%)			
800	Israel Government International Bond, 2.750%, due 03/07/2030	698	0.34
Kazakhstan — 0.09% (28 February 2023: 0.14%)			
200	Kazakhstan Government International Bond, 4.875%, due 14/10/2044	179	0.09
Mexico — 0.81% (28 February 2023: 0.83%)			
1,580	Mexico Government International Bond, 4.750%, due 08/03/2044	1,331	0.65
420	Mexico Government International Bond, 4.400%, due 12/02/2052	325	0.16
		1,656	0.81

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — (continued)			
Panama — 0.23% (28 February 2023: 0.20%)			
640	Panama Government International Bond, 4.300%, due 29/04/2053	463	0.23
Peru — 0.22% (28 February 2023: 0.13%)			
40	Peruvian Government International Bond, 3.550%, due 10/03/2051	29	0.01
640	Peruvian Government International Bond, 3.600%, due 15/01/2072	422	0.21
		451	0.22
South Korea — 0.24% (28 February 2023: 0.20%)			
510	Korea Housing Finance Corp, 144A, 4.625%, due 24/02/2033	488	0.24
United States — 23.00% (28 February 2023: 18.58%)			
440	Federal Home Loan Bank Discount Notes, zero coupon, due 12/12/2023	434	0.21
640	Federal Home Loan Bank Discount Notes, zero coupon, due 02/01/2024	629	0.31
640	Federal Home Loan Bank Discount Notes, zero coupon, due 29/01/2024	626	0.31
2,160	United States Treasury Bill, zero coupon, due 03/10/2023	2,150	1.06
1,400	United States Treasury Bill, zero coupon, due 12/12/2023	1,379	0.68
1,760	United States Treasury Bill, zero coupon, due 26/12/2023	1,730	0.85
1,470	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	1,405	0.69
20	United States Treasury Note/Bond, 2.250%, due 30/04/2024	19	0.01
340	United States Treasury Note/Bond, 4.625%, due 28/02/2025	338	0.17
20	United States Treasury Note/Bond, 4.625%, due 15/03/2026	20	0.01
70	United States Treasury Note/Bond, 2.250%, due 31/03/2026	66	0.03
310	United States Treasury Note/Bond, 4.125%, due 31/10/2027	307	0.15
1,700	United States Treasury Note/Bond, 3.875%, due 31/12/2027	1,669	0.82
890	United States Treasury Note/Bond, 3.500%, due 31/01/2028	861	0.42
10	United States Treasury Note/Bond, 4.000%, due 29/02/2028	10	-
50	United States Treasury Note/Bond, 3.625%, due 31/03/2028	49	0.02
1,870	United States Treasury Note/Bond, 3.625%, due 31/05/2028	1,819	0.89
6,110	United States Treasury Note/Bond, 4.125%, due 31/07/2028	6,075	2.99
280	United States Treasury Note/Bond, 3.625%, due 31/03/2030	270	0.13
40	United States Treasury Note/Bond, 3.500%, due 30/04/2030	38	0.02
1,140	United States Treasury Note/Bond, 3.750%, due 31/05/2030	1,109	0.55
970	United States Treasury Note/Bond, 4.000%, due 31/07/2030	959	0.47
3,340	United States Treasury Note/Bond, 4.125%, due 31/08/2030	3,326	1.63
245	United States Treasury Note/Bond, 3.375%, due 15/05/2033	231	0.11
170	United States Treasury Note/Bond, 3.250%, due 15/05/2042	145	0.07
380	United States Treasury Note/Bond, 3.875%, due 15/02/2043	354	0.17
1,990	United States Treasury Note/Bond, 3.875%, due 15/05/2043	1,851	0.91
1,500	United States Treasury Note/Bond, 4.375%, due 15/08/2043	1,496	0.74
640	United States Treasury Note/Bond, 3.000%, due 15/02/2048	508	0.25
460	United States Treasury Note/Bond, 3.000%, due 15/02/2049	365	0.18
130	United States Treasury Note/Bond, 2.875%, due 15/05/2049	101	0.05
3,200	United States Treasury Note/Bond, 2.000%, due 15/02/2050	2,050	1.01
700	United States Treasury Note/Bond, 1.625%, due 15/11/2050	405	0.20
280	United States Treasury Note/Bond, 2.250%, due 15/02/2052	189	0.09
1,590	United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,235	0.61
3,450	United States Treasury Note/Bond, 3.000%, due 15/08/2052	2,750	1.35
60	United States Treasury Note/Bond, 4.000%, due 15/11/2052	58	0.03
2,315	United States Treasury Note/Bond, 3.625%, due 15/02/2053	2,086	1.03
8,530	United States Treasury Note/Bond, 3.625%, due 15/05/2053	7,695	3.78
		46,807	23.00
Uruguay — 0.51% (28 February 2023: 0.53%)			
440	Uruguay Government International Bond, 4.375%, due 23/01/2031	433	0.22
40	Uruguay Government International Bond, 5.750%, due 28/10/2034	43	0.02
220	Uruguay Government International Bond, 7.625%, due 21/03/2036	267	0.13
300	Uruguay Government International Bond, 5.100%, due 18/06/2050	289	0.14
		1,032	0.51
Total Government Bonds and Notes (Cost $57,071)		53,008	26.05
Collective Investment Schemes — 5.29% (28 February 2023: 1.32%)			
10,768	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	10,768	5.29
Total Collective Investment Schemes (Cost $10,768)		10,768	5.29
Total Investments at fair value through profit or loss (Cost $241,741)		226,747	111.44

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — 0.16% (28 February 2023: 0.05%)			
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.8750, due 15/12/2023 - Goldman Sachs	20	0.01
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 96.00, due 15/12/2023 - Goldman Sachs	57	0.03
-	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 97.00, due 13/10/2023 - Goldman Sachs	80	0.04
-	CME 3 Month SOFR Futures March 2024 Call 95.25, due 15/03/2024 - Goldman Sachs	8	-
-	CME 3 Month SOFR Futures September 2023 Call 96.00, due 15/09/2023 - Goldman Sachs	-	-
-	U.S. 10 Year October 2023 Call 110.50, due 22/09/2023 - Goldman Sachs	13	0.01
-	U.S. 10 Year October 2023 Call 111.00, due 22/09/2023 - Goldman Sachs	9	-
-	U.S. 5 Year October 2023 Call 106.50, due 22/09/2023 - Goldman Sachs	18	0.01
-	U.S. 5 Year October 2023 Call 107.25, due 22/09/2023 - Goldman Sachs	14	0.01
-	U.S. Bond October 2023 Call 119.00, due 22/09/2023 - Goldman Sachs	39	0.02
-	U.S. Bond October 2023 Call 120.00, due 22/09/2023 - Goldman Sachs	15	0.01
-	U.S. Bond October 2023 Call 121.00, due 22/09/2023 - Goldman Sachs	36	0.02
-	U.S. Bond October 2023 Call 121.50, due 22/09/2023 - Goldman Sachs	13	-
-	U.S. Bond October 2023 Call 122.00, due 22/09/2023 - Goldman Sachs	5	-
Total Purchased Options (Cost $233)		327	0.16
Credit Default Swaps — 0.17% (28 February 2023: 0.23%)			
Unrealised appreciation of contracts (see below)		350	0.17
Index Swaps — 0.48% (28 February 2023: 1.66%)			
Unrealised appreciation of contracts (see below)		971	0.48
Futures — 0.15% (28 February 2023: 0.23%)			
Unrealised appreciation of contracts (see below)		310	0.15
Total Financial Assets at fair value through profit or loss		228,705	112.40
Written Options — (0.10%) (28 February 2023: (0.05%))			
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.25, due 15/12/2023 - Goldman Sachs	(12)	(0.01)
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.3750, due 15/12/2023 - Goldman Sachs	(36)	(0.02)
-	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 96.25, due 13/10/2023 - Goldman Sachs	(34)	(0.02)
-	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 96.50, due 13/10/2023 - Goldman Sachs	(48)	(0.02)
-	CME 3 Month SOFR Futures March 2024 Call 96.1250, due 15/03/2024 - Goldman Sachs	(8)	(0.01)
-	CME 3 Month SOFR Futures September 2023 Call 96.75, due 15/09/2023 - Goldman Sachs	-	-
-	U.S. 10 Year November 2023 Call 112.00, due 27/10/2023 - Goldman Sachs	(14)	(0.01)
-	U.S. 10 Year November 2023 Put 107.50, due 27/10/2023 - Goldman Sachs	(3)	-
-	U.S. 10 Year November 2023 Put 108.00, due 27/10/2023 - Goldman Sachs	(3)	-
-	U.S. 10 Year October 2023 Call 111.75, due 22/09/2023 - Goldman Sachs	(7)	-
-	U.S. 10 Year October 2023 Call 112.00, due 22/09/2023 - Goldman Sachs	(4)	-
-	U.S. 10 Year October 2023 Call 112.50, due 22/09/2023 - Goldman Sachs	(6)	-
-	U.S. 10 Year October 2023 Put 109.00, due 22/09/2023 - Goldman Sachs	(2)	-
-	U.S. 5 Year October 2023 Put 105.00, due 22/09/2023 - Goldman Sachs	(1)	-
-	U.S. Bond October 2023 Call 123.00, due 22/09/2023 - Goldman Sachs	(7)	-
-	U.S. Bond October 2023 Call 124.00, due 22/09/2023 - Goldman Sachs	(9)	(0.01)
-	U.S. Bond October 2023 Put 117.00, due 22/09/2023 - Goldman Sachs	(1)	-
Total Written Options (Cost $(171))		(195)	(0.10)
Credit Default Swaps — (0.01%) (28 February 2023: (0.03%))			
Unrealised depreciation of contracts (see below)		(20)	(0.01)
Futures — (0.07%) (28 February 2023: (0.14%))			
Unrealised depreciation of contracts (see below)		(152)	(0.07)
Total Financial Liabilities at fair value through profit or loss		(367)	(0.18)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		228,338	112.22
Liabilities in Excess of Other Assets		(24,862)	(12.22)
Total Net Assets		$203,476	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2023 – *(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 2023, these securities amounted to $27,078,000 or 13.29% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

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

± 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 2023.

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	90.97
Collective investment schemes	4.54
Financial derivative instruments	0.82
Other assets	3.67
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	CDX.NA.IG, 1.000% - Sell	20-Jun-2033	4,870	$ (20)
Goldman Sachs	CDX.NA.IG, 1.000% - Sell	20-Jun-2028	22,680	350
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $304)				$ 350
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(44))				(20)
Net Appreciation of Credit Default Swaps (28 February 2023 (000's): $260)				$ 330

Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	Pay Fixed 2.500%, Receive Floating USD SOFR Compound	21-Apr-2052	559	$ 105
Goldman Sachs	Pay Fixed 2.600%, Receive Floating USD SOFR Compound	15-Feb-2048	954	160
Goldman Sachs	Pay Fixed 2.850%, Receive Floating USD SOFR Compound	15-Feb-2029	2,092	115
Goldman Sachs	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	2,107	203
Goldman Sachs	Pay Fixed 3.150%, Receive Floating USD SOFR Compound	15-May-2048	2,163	173
Goldman Sachs	Pay Fixed 3.270%, Receive Floating USD SOFR Compound	30-Apr-2029	1,719	61
Goldman Sachs	Pay Floating USD SOFR Compound, Receive Fixed 4.000%	29-Feb-2028	6,950	4
Goldman Sachs	Pay Floating USD SOFR Compound, Receive Fixed 4.180%	29-Feb-2028	19,990	150
Unrealised Appreciation of Index Swaps (28 February 2023 (000's): $2,192)				$ 971
Unrealised Depreciation of Index Swaps (28 February 2023 (000's): $(2))				-
Net Appreciation of Index Swaps (28 February 2023 (000's): $2,190)				$ 971

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2023	Goldman Sachs	(115)	$ (27,197)	$ 165
3 Month SOFR Index December 2024	Goldman Sachs	70	16,770	2
3 Month SOFR Index December 2025	Goldman Sachs	29	6,990	9
3 Month SOFR Index June 2023	Goldman Sachs	1	237	(5)
U.S. 10 Year Note (CBT) December 2023	Goldman Sachs	(50)	(5,552)	(44)
U.S. 10 Year Ultra Note December 2023	Goldman Sachs	(15)	(1,742)	(26)
U.S. 2 Year Note (CBT) December 2023	Goldman Sachs	56	11,413	36
U.S. 5 Year Note (CBT) December 2023	Goldman Sachs	(100)	(10,692)	(72)
U.S. Long Bond (CBT) December 2023	Goldman Sachs	(8)	(973)	(5)
U.S. Ultra Bond (CBT) December 2023	Goldman Sachs	37	4,790	98
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $303)				$ 310
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(180))				(152)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $123)				$ 158

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 6.25% (28 February 2023: 6.51%)			
640	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 6.957%, due 20/04/2036 *	643	0.06
107	Aegis Asset Backed Sec Corp Mort Pass Thr Certs Series 2003-3, Series 2003 3, Class M2, 7.904%, due 25/01/2034 *	98	0.01
3,060	Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Ser 2005-R8, Series 2005 R8, Class M4, 6.299%, due 25/10/2035 *	2,944	0.29
2,500	Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.737%, due 22/10/2034 *	2,484	0.25
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026	76	0.01
1,500	BCRED MML CLO 2021-1 LLC, Series 2021 1A, Class A, 144A, 7.050%, due 15/01/2035 *	1,482	0.15
1,000	BCRED MML CLO 2022-1 LLC, Series 2022 1A, Class A1, 144A, 6.976%, due 20/04/2035 *	973	0.10
1,740	Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.690%, due 17/07/2034 *	1,727	0.17
13	ContiMortgage Home Equity Loan Trust 1999-1, Series 1999 1, Class B, 9.000%, due 25/04/2030	16	-
2,628	Countrywide Asset-Backed Certificates, Series 2004 3, Class 1A, 5.849%, due 25/08/2034 *	2,486	0.25
845	DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	671	0.07
2,713	Educational Funding Co LLC/The, Series 2006 1A, Class A3, 144A, 5.963%, due 25/04/2033 *	1,861	0.19
2,672	Encore Credit Receivables Trust 2005-3, Series 2005 3, Class M5, 6.389%, due 25/10/2035 *	2,470	0.25
179	Fannie Mae Grantor Trust 2017-T1, Series 2017 T1, Class A, 2.898%, due 25/06/2027	165	0.02
8,581	Fieldstone Mortgage Investment Trust Series 2005-2, Series 2005 2, Class M3, 6.209%, due 25/12/2035 *	7,428	0.74
185	Freddie Mac Structured Pass-Through Certificates FRESR 2017-SR01, Series 2017 SR01, Class A3, 3.089%, due 25/11/2027	172	0.02
640	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 6.926%, due 25/04/2036 *	641	0.06
2,450	GoodLeap Sustainable Home Solutions Trust 2021-4, Series 2021 4GS, Class A, 144A, 1.930%, due 20/07/2048	1,845	0.18
3,226	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class A, 144A, 2.290%, due 20/01/2048	2,389	0.24
1,264	Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.179%, due 25/02/2034 *	1,216	0.12
2,000	Magnetite XIV-R Ltd, Series 2015 14RA, Class A2, 144A, 6.692%, due 18/10/2031 *	2,000	0.20
1,757	Magnolia Finance, 8.205%, due 09/08/2024	1,698	0.17
3,113	MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.526%, due 16/07/2036 *	3,055	0.30
3,319	Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052	2,380	0.24
3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	337	0.03
3,300	National Collegiate Student Loan Trust 2006-3, Series 2006 3, Class B, 5.789%, due 26/01/2032 *	2,503	0.25
2,000	Nelnet Student Loan Trust 2014-2, Series 2014 2A, Class B, 144A, 6.902%, due 25/06/2041 *	1,890	0.19
2,000	Neuberger Berman Loan Advisers Clo 42 Ltd, Series 2021 42A, Class A, 144A, 6.670%, due 16/07/2035 *	1,989	0.20
1,500	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.790%, due 15/10/2034 *	1,480	0.15
635	Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.808%, due 20/07/2034 *	628	0.06
1,123	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 1A1, 5.866%, due 25/01/2037	901	0.09
253	Origen Manufactured Housing Contract Trust 2006-A, Series 2006 A, Class A2, 6.675%, due 15/10/2037 *	230	0.02
1,000	Point Au Roche Park CLO Ltd, Series 2021 1A, Class A, 144A, 6.668%, due 20/07/2034 *	989	0.10
3,004	RASC Series 2007-KS1 Trust, Series 2007 KS1, Class A4, 5.649%, due 25/01/2037 *	2,766	0.28
1,859	Renaissance Home Equity Loan Trust 2004-1, Series 2004 1, Class AV3, 6.369%, due 25/05/2034 *	1,645	0.16
2,565	SLM Private Education Loan Trust 2010-C, Series 2010 C, Class A5, 144A, 10.175%, due 15/10/2041 *	2,715	0.27
192	SMB Private Education Loan Trust 2014-A, Series 2014 A, Class A3, 144A, 6.925%, due 15/04/2032 *	192	0.02
2	SMB Private Education Loan Trust 2015-A, Series 2015 A, Class R, 144A, 0.000%, due 15/10/2048	463	0.05
345	SMB Private Education Loan Trust, Series 2020 B, Class A1A, 144A, 1.290%, due 15/07/2053	308	0.03
1,746	Stonepeak 2021-1 ABS, Series 2021 1A, Class A, 144A, 2.675%, due 28/02/2033	1,557	0.16
1,095	Structured Asset Investment Loan Trust 2005-HE1, Series 2005 HE1, Class M2, 6.149%, due 25/07/2035 *	1,017	0.10
Total Asset-Backed Securities (Cost $68,053)		62,530	6.25
Mortgage-Backed Securities — 40.85% (28 February 2023: 32.48%)			
54	Alternative Loan Trust 2005-14, Series 2005 14, Class 2A2, 5.679%, due 25/05/2035 *	39	-
190	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.049%, due 25/11/2035 *	171	0.02
37	Alternative Loan Trust 2006-18CB, Series 2006 18CB, Class A6, 6.882%, due 25/07/2036 *	31	-
3,660	AREIT 2022-CRE7 LLC, Series 2022 CRE7, Class A, 144A, 7.556%, due 17/06/2039 *	3,659	0.37
992	BAMLL Re-REMIC Trust 2016-RRGG10, Series 2016 GG10, Class AJA, 144A, 5.810%, due 10/08/2045 *	216	0.02
2,034	Banc of America Funding 2014-R2 Trust, Series 2014 R2, Class 2A2, 144A, 5.645%, due 26/05/2037 *	1,787	0.18
780	BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	719	0.07
12,085	BANK 2017-BNK7, Series 2017 BNK7, Class XA, 0.850%, due 15/09/2060 *	266	0.03
1,500	BANK 2018-BNK15, Series 2018 BN15, Class B, 4.814%, due 15/11/2061 *	1,307	0.13
2,570	BBCCRE Trust 2015-GTP, Series 2015 GTP, Class E, 144A, 4.715%, due 10/08/2033 *	1,892	0.19
254	Bear Stearns Mortgage Funding Trust 2007-AR1, Series 2007 AR1, Class 1A1, 5.589%, due 25/01/2037 *	220	0.02
560	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	512	0.05
3,100	BXP Trust 2017-CQHP, Series 2017 CQHP, Class A, 144A, 6.208%, due 15/11/2034 *	2,961	0.30
51	CHL Mortgage Pass-Through Trust 2005-3, Series 2005 3, Class 1A2, 6.009%, due 25/04/2035 *	46	-
300	Citigroup Commercial Mortgage Trust 2015-GC27, Series 2015 GC27, Class AS, 3.571%, due 10/02/2048	285	0.03
72,508	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.121%, due 15/11/2049 *	1,786	0.18
8,968	Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.869%, due 25/09/2036 *	2,812	0.28
20	COMM 2013-CCRE12 Mortgage Trust, Series 2013 CR12, Class B, 4.762%, due 10/10/2046 *	15	-
10	COMM 2013-CCRE12 Mortgage Trust, Series 2013 CR12, Class C, 5.124%, due 10/10/2046 *	4	-
340	COMM 2013-CCRE6 Mortgage Trust, Series 2013 CR6, Class B, 144A, 3.397%, due 10/03/2046	289	0.03
610	COMM 2015-CCRE22 Mortgage Trust, Series 2015 CR22, Class A4, 3.048%, due 10/03/2048	587	0.06
90	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class B, 4.035%, due 10/02/2048 *	77	0.01
70	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class C, 4.438%, due 10/02/2048 *	58	0.01
1,450	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	1,395	0.14
77	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1M2, 144A, 7.502%, due 25/10/2039 *	77	0.01
1,620	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.396%, due 25/06/2043 *	1,650	0.16
560	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 7.988%, due 25/07/2043 *	564	0.06
500	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015 C1, Class AS, 3.791%, due 15/04/2050 *	459	0.05
1,050	CSMC 2014-USA OA LLC, Series 2014 USA, Class A2, 144A, 3.953%, due 15/09/2037	917	0.09
140	CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	73	0.01
5,170	CSMC 2014-USA OA LLC, Series 2014 USA, Class F, 144A, 4.373%, due 15/09/2037	2,033	0.20
1,960	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class M2, 144A, 2.963%, due 25/07/2057 *	1,454	0.15
2,360	CSMC 2021-NQM8, Series 2021 NQM8, Class A1, 144A, 1.841%, due 25/10/2066 *	1,959	0.20
600	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class G, 144A, 10.794%, due 15/07/2032 *	553	0.06
1,680	DBCG 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	1,661	0.17
150	Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2006-PR1, Series 2006 PR1, Class 3AF1, 144A, 5.705%, due 15/04/2036 *	134	0.01
600	Fannie Mae 5Yr Pool, 4.830%, due 01/09/2028 ∞	594	0.06
200	Fannie Mae 5Yr Pool, 4.880%, due 01/09/2028 ∞	201	0.02
200	Fannie Mae 5Yr Pool, 5.340%, due 01/09/2028 ∞	203	0.02

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
320	Fannie Mae Connecticut Avenue Securities, Series 2014 C03, Class 1M2, 8.402%, due 25/07/2024 *	326	0.03
1,317	Fannie Mae Connecticut Avenue Securities, Series 2018 C03, Class 1B1, 9.152%, due 25/10/2030 *	1,413	0.14
11	Fannie Mae Interest Strip 390, Class C3, 6.000%, due 25/07/2038	2	-
6	Fannie Mae Interest Strip 407, Class 22, 5.000%, due 25/01/2039	1	-
3	Fannie Mae Interest Strip 407, Class 23, 5.000%, due 25/01/2039 *	1	-
6	Fannie Mae Interest Strip 407, Class 27, 5.500%, due 25/01/2039 *	1	-
5	Fannie Mae Interest Strip 407, Class 34, 5.000%, due 25/01/2038	1	-
15	Fannie Mae Interest Strip 407, Class 41, 6.000%, due 25/01/2038	3	-
47	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	7	-
54	Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	10	-
53	Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	2	-
53	Fannie Mae Interest Strip 409, Class C22, 4.500%, due 25/11/2039	10	-
644	Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	104	0.01
200	Fannie Mae or Freddie Mac, 30 year, TBA, 3.500% ±	179	0.02
700	Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	646	0.06
1,500	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	1,455	0.15
1,500	Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	1,195	0.12
300	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	249	0.02
2,300	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	1,982	0.20
6,400	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	6,320	0.63
100	Fannie Mae or Freddie Mac, 30 year, TBA, 6.000% ±	100	0.01
6	Fannie Mae Pool '745000', 6.000%, due 01/10/2035	6	-
4	Fannie Mae Pool '843997', 6.018%, due 01/11/2035 *	4	-
4	Fannie Mae Pool '865915', 6.247%, due 01/03/2036 *	4	-
342	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	331	0.03
116	Fannie Mae Pool '890827', 3.500%, due 01/12/2037	108	0.01
13	Fannie Mae Pool '995072', 5.500%, due 01/08/2038	14	-
32	Fannie Mae Pool 'AB9683', 4.000%, due 01/06/2043	30	-
29	Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	30	-
26	Fannie Mae Pool 'AK8441', 4.000%, due 01/04/2042	25	-
319	Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	292	0.03
31	Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	29	-
23	Fannie Mae Pool 'AL3508', 4.000%, due 01/04/2043	22	-
16	Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	15	-
66	Fannie Mae Pool 'AL9397', 3.000%, due 01/10/2046	58	0.01
339	Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	311	0.03
299	Fannie Mae Pool 'AL9631', 3.000%, due 01/12/2046	263	0.03
80	Fannie Mae Pool 'AM3347', 3.310%, due 01/05/2033	73	0.01
10	Fannie Mae Pool 'AM8674', 2.810%, due 01/04/2025	10	-
207	Fannie Mae Pool 'AM8700', 2.930%, due 01/06/2030	186	0.02
89	Fannie Mae Pool 'AN4677', 3.200%, due 01/02/2029	82	0.01
114	Fannie Mae Pool 'AN4927', 3.450%, due 01/03/2029	106	0.01
135	Fannie Mae Pool 'AN5386', 3.250%, due 01/05/2029	125	0.01
10	Fannie Mae Pool 'AO2711', 4.000%, due 01/05/2042	9	-
19	Fannie Mae Pool 'AO6086', 4.000%, due 01/06/2042	18	-
9	Fannie Mae Pool 'AO9859', 4.000%, due 01/07/2042	8	-
14	Fannie Mae Pool 'AP0692', 4.000%, due 01/07/2042	14	-
15	Fannie Mae Pool 'AP2530', 4.000%, due 01/08/2042	14	-
49	Fannie Mae Pool 'AP4710', 3.500%, due 01/08/2042	45	-
233	Fannie Mae Pool 'AP4781', 3.000%, due 01/09/2042	206	0.02
23	Fannie Mae Pool 'AP4903', 4.000%, due 01/09/2042	22	-
53	Fannie Mae Pool 'AP7399', 4.000%, due 01/09/2042	51	-
14	Fannie Mae Pool 'AP9229', 4.000%, due 01/10/2042	13	-
55	Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	52	0.01
49	Fannie Mae Pool 'AP9862', 4.000%, due 01/10/2042	46	-
16	Fannie Mae Pool 'AQ0100', 4.000%, due 01/10/2042	15	-
54	Fannie Mae Pool 'AQ1641', 4.000%, due 01/10/2042	51	-
16	Fannie Mae Pool 'AQ3599', 4.000%, due 01/11/2042	15	-
21	Fannie Mae Pool 'AQ4078', 4.000%, due 01/06/2043	20	-
16	Fannie Mae Pool 'AQ4080', 4.000%, due 01/06/2043	15	-
28	Fannie Mae Pool 'AQ4555', 4.000%, due 01/12/2042	26	-
22	Fannie Mae Pool 'AQ5137', 4.000%, due 01/11/2042	21	-
40	Fannie Mae Pool 'AQ7003', 4.000%, due 01/12/2042	38	-
54	Fannie Mae Pool 'AQ7082', 4.000%, due 01/01/2043	51	0.01
109	Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	96	0.01
259	Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	230	0.02
23	Fannie Mae Pool 'AS0070', 4.000%, due 01/08/2043	22	-
83	Fannie Mae Pool 'AS3253', 4.000%, due 01/09/2044	78	0.01
22	Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	21	-
38	Fannie Mae Pool 'AS4347', 4.000%, due 01/01/2045	36	-
101	Fannie Mae Pool 'AS6340', 3.500%, due 01/12/2045	92	0.01
81	Fannie Mae Pool 'AS6541', 3.500%, due 01/01/2046	74	0.01
66	Fannie Mae Pool 'AS6562', 3.500%, due 01/01/2046	60	0.01
57	Fannie Mae Pool 'AS7844', 3.000%, due 01/09/2046	50	-
190	Fannie Mae Pool 'AS8623', 3.000%, due 01/01/2047	167	0.02
127	Fannie Mae Pool 'AS8740', 3.500%, due 01/02/2037	119	0.01
730	Fannie Mae Pool 'AS8745', 3.000%, due 01/02/2047	640	0.06
18	Fannie Mae Pool 'AT7208', 4.000%, due 01/06/2043	17	-
24	Fannie Mae Pool 'AT8394', 4.000%, due 01/06/2043	23	-
65	Fannie Mae Pool 'AT9637', 4.000%, due 01/07/2043	62	0.01
49	Fannie Mae Pool 'AT9653', 4.000%, due 01/07/2043	46	-
38	Fannie Mae Pool 'AT9657', 4.000%, due 01/07/2043	36	-
250	Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	222	0.02
91	Fannie Mae Pool 'AW0318', 4.500%, due 01/02/2044	86	0.01
32	Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	29	-
90	Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	79	0.01
219	Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	199	0.02
573	Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	503	0.05
232	Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	203	0.02
799	Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	761	0.08
558	Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	550	0.05
463	Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	429	0.04
789	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	739	0.07
677	Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	647	0.06
37	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	35	-
263	Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	251	0.02
4,925	Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	3,964	0.40
72	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	65	0.01
656	Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	635	0.06
179	Fannie Mae Pool 'BL2454', 3.160%, due 01/05/2029	164	0.02
684	Fannie Mae Pool 'BM1565', 3.000%, due 01/04/2047	600	0.06
40	Fannie Mae Pool 'BM3799', 3.000%, due 01/08/2047	35	-
249	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	230	0.02
356	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	328	0.03
184	Fannie Mae Pool 'BM6623', 2.500%, due 01/10/2050	149	0.01
577	Fannie Mae Pool 'BM6898', 2.149%, due 01/02/2032 *	472	0.05
184	Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	149	0.01
290	Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	280	0.03
942	Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	909	0.09
109	Fannie Mae Pool 'BO1858', 3.000%, due 01/08/2049	96	0.01
79	Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	66	0.01
382	Fannie Mae Pool 'BQ3331', 2.000%, due 01/08/2050	308	0.03
515	Fannie Mae Pool 'BQ4926', 2.000%, due 01/10/2050	413	0.04
240	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	202	0.02
96	Fannie Mae Pool 'BQ7435', 2.500%, due 01/09/2051	79	0.01
84	Fannie Mae Pool 'BR0663', 2.000%, due 01/02/2051	67	0.01
322	Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	272	0.03
246	Fannie Mae Pool 'BR1823', 2.000%, due 01/01/2051	197	0.02
224	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	182	0.02
364	Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	294	0.03
141	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	114	0.01
214	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	176	0.02
379	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	310	0.03
228	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	184	0.02
321	Fannie Mae Pool 'BR4035', 2.000%, due 01/02/2051	258	0.03
535	Fannie Mae Pool 'BR4052', 2.000%, due 01/02/2051	428	0.04
245	Fannie Mae Pool 'BR4080', 2.000%, due 01/03/2051	196	0.02
218	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	176	0.02
161	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	130	0.01
284	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	229	0.02
158	Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	127	0.01
322	Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	260	0.03
155	Fannie Mae Pool 'BR5589', 2.000%, due 01/03/2051	124	0.01
407	Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	329	0.03
246	Fannie Mae Pool 'BR6462', 2.000%, due 01/03/2051	197	0.02
77	Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	63	0.01
76	Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	62	0.01
221	Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	179	0.02
80	Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	65	0.01
152	Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	123	0.01
100	Fannie Mae Pool 'BS5233', 3.520%, due 01/06/2032	91	0.01
100	Fannie Mae Pool 'BS5754', 3.900%, due 01/06/2032	93	0.01
100	Fannie Mae Pool 'BS5808', 3.830%, due 01/07/2032	93	0.01
100	Fannie Mae Pool 'BS5955', 3.730%, due 01/06/2032	92	0.01
98	Fannie Mae Pool 'BS5964', 3.670%, due 01/06/2032	91	0.01
100	Fannie Mae Pool 'BS6002', 3.560%, due 01/07/2032	91	0.01
98	Fannie Mae Pool 'BS6023', 3.860%, due 01/07/2032	92	0.01
100	Fannie Mae Pool 'BS6084', 4.185%, due 01/07/2032	95	0.01
99	Fannie Mae Pool 'BS6103', 4.060%, due 01/07/2032	93	0.01
100	Fannie Mae Pool 'BS6130', 4.130%, due 01/07/2032	95	0.01
98	Fannie Mae Pool 'BS6147', 3.880%, due 01/07/2032	92	0.01
100	Fannie Mae Pool 'BS6169', 4.110%, due 01/07/2032	95	0.01

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
100	Fannie Mae Pool 'BS6188', 4.340%, due 01/07/2032	97	0.01
200	Fannie Mae Pool 'BS6215', 3.840%, due 01/07/2032	186	0.02
300	Fannie Mae Pool 'BS6565', 3.740%, due 01/09/2032	276	0.03
300	Fannie Mae Pool 'BS6894', 4.410%, due 01/12/2032	290	0.03
300	Fannie Mae Pool 'BS6896', 4.370%, due 01/11/2032	290	0.03
100	Fannie Mae Pool 'BS6914', 4.440%, due 01/11/2032	97	0.01
99	Fannie Mae Pool 'BS7424', 4.940%, due 01/12/2032	99	0.01
900	Fannie Mae Pool 'BS7531', 4.360%, due 01/02/2033	867	0.09
300	Fannie Mae Pool 'BS7599', 4.420%, due 01/03/2033	290	0.03
320	Fannie Mae Pool 'BS7657', 5.080%, due 01/01/2033	325	0.03
300	Fannie Mae Pool 'BS7752', 4.310%, due 01/02/2030	291	0.03
200	Fannie Mae Pool 'BS7753', 4.310%, due 01/02/2030	194	0.02
200	Fannie Mae Pool 'BS8162', 4.480%, due 01/05/2033	195	0.02
200	Fannie Mae Pool 'BS8410', 4.740%, due 01/06/2030	196	0.02
100	Fannie Mae Pool 'BS9106', 5.350%, due 01/07/2033	101	0.01
249	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	208	0.02
190	Fannie Mae Pool 'BT0972', 2.500%, due 01/05/2051	153	0.02
345	Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	289	0.03
86	Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	72	0.01
176	Fannie Mae Pool 'BT3290', 2.500%, due 01/08/2051	147	0.01
165	Fannie Mae Pool 'BT3303', 2.500%, due 01/08/2051	138	0.01
409	Fannie Mae Pool 'BT5574', 2.500%, due 01/08/2051	341	0.03
274	Fannie Mae Pool 'BU1322', 2.500%, due 01/02/2052	228	0.02
802	Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	697	0.07
351	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	295	0.03
81	Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	71	0.01
92	Fannie Mae Pool 'BU8750', 5.000%, due 01/06/2052	90	0.01
349	Fannie Mae Pool 'BV3089', 2.500%, due 01/02/2052	293	0.03
189	Fannie Mae Pool 'BV3167', 3.500%, due 01/05/2052	171	0.02
169	Fannie Mae Pool 'BV4142', 3.000%, due 01/03/2052	148	0.01
179	Fannie Mae Pool 'BV5373', 2.500%, due 01/04/2052	150	0.01
171	Fannie Mae Pool 'BV5405', 4.000%, due 01/04/2052	159	0.02
627	Fannie Mae Pool 'BV8546', 3.500%, due 01/05/2052	568	0.06
90	Fannie Mae Pool 'BV9900', 4.000%, due 01/05/2052	84	0.01
390	Fannie Mae Pool 'BX2186', 4.500%, due 01/11/2052	370	0.04
84	Fannie Mae Pool 'BX6441', 6.500%, due 01/02/2053	86	0.01
297	Fannie Mae Pool 'BX6719', 5.500%, due 01/02/2053	294	0.03
280	Fannie Mae Pool 'BX7702', 6.500%, due 01/02/2053	285	0.03
292	Fannie Mae Pool 'BX9419', 5.000%, due 01/03/2053	284	0.03
342	Fannie Mae Pool 'CA2047', 4.500%, due 01/07/2048	331	0.03
595	Fannie Mae Pool 'CA2199', 4.500%, due 01/08/2048	575	0.06
504	Fannie Mae Pool 'CA2798', 4.500%, due 01/12/2048	486	0.05
262	Fannie Mae Pool 'CA4819', 4.000%, due 01/12/2049	245	0.02
467	Fannie Mae Pool 'CA5522', 4.000%, due 01/04/2050	437	0.04
451	Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	379	0.04
516	Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	453	0.05
1,137	Fannie Mae Pool 'CA8779', 2.000%, due 01/02/2051	910	0.09
1,484	Fannie Mae Pool 'CA9220', 2.000%, due 01/02/2051	1,188	0.12
78	Fannie Mae Pool 'CA9358', 2.500%, due 01/03/2041	68	0.01
402	Fannie Mae Pool 'CB0100', 2.500%, due 01/04/2041	349	0.03
160	Fannie Mae Pool 'CB0101', 2.500%, due 01/04/2041	139	0.01
81	Fannie Mae Pool 'CB0114', 2.500%, due 01/04/2041	70	0.01
2,304	Fannie Mae Pool 'CB0458', 2.500%, due 01/05/2051	1,924	0.19
1,391	Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	1,204	0.12
878	Fannie Mae Pool 'CB1273', 2.000%, due 01/08/2051	703	0.07
167	Fannie Mae Pool 'CB1301', 2.500%, due 01/08/2051	140	0.01
257	Fannie Mae Pool 'CB2115', 2.500%, due 01/11/2041	221	0.02
3,769	Fannie Mae Pool 'CB2563', 2.000%, due 01/01/2042	3,135	0.31
2,423	Fannie Mae Pool 'CB2664', 3.000%, due 01/01/2052	2,094	0.21
173	Fannie Mae Pool 'CB2680', 3.500%, due 01/01/2052	155	0.02
1,349	Fannie Mae Pool 'CB3031', 2.500%, due 01/03/2052	1,119	0.11
742	Fannie Mae Pool 'CB3044', 2.500%, due 01/03/2052	622	0.06
729	Fannie Mae Pool 'CB3234', 3.000%, due 01/04/2052	631	0.06
994	Fannie Mae Pool 'CB3282', 3.500%, due 01/04/2052	890	0.09
91	Fannie Mae Pool 'CB3386', 3.500%, due 01/04/2042	83	0.01
912	Fannie Mae Pool 'CB3614', 4.000%, due 01/05/2052	848	0.08
555	Fannie Mae Pool 'CB3833', 3.000%, due 01/06/2052	479	0.05
182	Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	177	0.02
280	Fannie Mae Pool 'CB3899', 3.500%, due 01/06/2052	251	0.02
84	Fannie Mae Pool 'CB4418', 5.500%, due 01/08/2052	83	0.01
1,399	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,432	0.14
482	Fannie Mae Pool 'CB5892', 4.500%, due 01/03/2053	457	0.05
397	Fannie Mae Pool 'CB6030', 4.500%, due 01/04/2053	377	0.04
582	Fannie Mae Pool 'CB6322', 5.500%, due 01/05/2053	577	0.06
1,780	Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	1,790	0.18
342	Fannie Mae Pool 'FM0068', 3.500%, due 01/02/2040	315	0.03
118	Fannie Mae Pool 'FM0071', 3.500%, due 01/02/2040	109	0.01
124	Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	119	0.01
992	Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	978	0.10
97	Fannie Mae Pool 'FM2158', 4.000%, due 01/10/2049	91	0.01
870	Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	826	0.08
872	Fannie Mae Pool 'FM3123', 2.500%, due 01/03/2038	783	0.08
172	Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	161	0.02
74	Fannie Mae Pool 'FM3542', 4.000%, due 01/05/2049	70	0.01
265	Fannie Mae Pool 'FM3572', 4.500%, due 01/09/2049	256	0.03
2,583	Fannie Mae Pool 'FM3773', 3.500%, due 01/11/2048	2,352	0.24
435	Fannie Mae Pool 'FM4252', 2.000%, due 01/09/2050	348	0.03
276	Fannie Mae Pool 'FM4737', 3.500%, due 01/09/2050	250	0.02
96	Fannie Mae Pool 'FM5280', 3.500%, due 01/10/2050	87	0.01
186	Fannie Mae Pool 'FM5743', 2.500%, due 01/02/2051	157	0.02
47	Fannie Mae Pool 'FM5754', 3.500%, due 01/03/2037	45	-
446	Fannie Mae Pool 'FM5783', 3.000%, due 01/06/2038	411	0.04
233	Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	196	0.02
482	Fannie Mae Pool 'FM5944', 2.500%, due 01/01/2051	403	0.04
100	Fannie Mae Pool 'FM6015', 3.500%, due 01/08/2039	94	0.01
393	Fannie Mae Pool 'FM6134', 3.000%, due 01/03/2040	357	0.04
304	Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	256	0.03
2,430	Fannie Mae Pool 'FM6597', 2.000%, due 01/03/2041	2,034	0.20
230	Fannie Mae Pool 'FM7100', 3.500%, due 01/06/2050	209	0.02
94	Fannie Mae Pool 'FM7141', 4.000%, due 01/02/2047	89	0.01
411	Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	345	0.03
169	Fannie Mae Pool 'FM7676', 2.500%, due 01/06/2051	142	0.01
80	Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	68	0.01
796	Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	748	0.07
121	Fannie Mae Pool 'FM7796', 4.000%, due 01/06/2048	114	0.01
79	Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	66	0.01
324	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	272	0.03
422	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	357	0.04
333	Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	282	0.03
228	Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	201	0.02
1,488	Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,310	0.13
1,020	Fannie Mae Pool 'FM8577', 3.000%, due 01/08/2051	897	0.09
2,061	Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	1,729	0.17
202	Fannie Mae Pool 'FM8813', 3.500%, due 01/09/2051	181	0.02
658	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	552	0.06
163	Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	138	0.01
1,036	Fannie Mae Pool 'FM9195', 2.500%, due 01/10/2051	861	0.09
169	Fannie Mae Pool 'FM9205', 2.500%, due 01/04/2051	142	0.01
265	Fannie Mae Pool 'FM9335', 2.500%, due 01/10/2051	221	0.02
250	Fannie Mae Pool 'FM9365', 3.000%, due 01/11/2051	219	0.02
206	Fannie Mae Pool 'FM9413', 4.000%, due 01/11/2051	191	0.02
429	Fannie Mae Pool 'FM9441', 2.000%, due 01/04/2051	343	0.03
826	Fannie Mae Pool 'FM9464', 3.000%, due 01/11/2051	722	0.07
358	Fannie Mae Pool 'FM9489', 2.000%, due 01/11/2051	286	0.03
312	Fannie Mae Pool 'FS0024', 2.500%, due 01/09/2051	265	0.03
781	Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	655	0.07
428	Fannie Mae Pool 'FS0034', 3.000%, due 01/12/2051	375	0.04
299	Fannie Mae Pool 'FS0037', 3.000%, due 01/08/2051	263	0.03
215	Fannie Mae Pool 'FS0067', 4.500%, due 01/09/2051	205	0.02
600	Fannie Mae Pool 'FS0240', 3.000%, due 01/01/2052	526	0.05
624	Fannie Mae Pool 'FS0331', 3.000%, due 01/01/2052	540	0.05
1,175	Fannie Mae Pool 'FS0349', 2.000%, due 01/01/2052	943	0.09
82	Fannie Mae Pool 'FS0357', 3.000%, due 01/12/2051	72	0.01
264	Fannie Mae Pool 'FS0366', 2.500%, due 01/01/2052	225	0.02
260	Fannie Mae Pool 'FS0408', 3.000%, due 01/01/2052	229	0.02
967	Fannie Mae Pool 'FS0424', 2.500%, due 01/01/2052	812	0.08
258	Fannie Mae Pool 'FS0434', 2.500%, due 01/11/2051	218	0.02
180	Fannie Mae Pool 'FS0483', 3.500%, due 01/01/2052	161	0.02
993	Fannie Mae Pool 'FS0523', 2.500%, due 01/02/2052	832	0.08
1,359	Fannie Mae Pool 'FS0549', 2.500%, due 01/02/2052	1,138	0.11
269	Fannie Mae Pool 'FS0551', 2.500%, due 01/02/2052	226	0.02
268	Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	225	0.02
279	Fannie Mae Pool 'FS0583', 2.500%, due 01/02/2052	234	0.02
88	Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	71	0.01
91	Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	74	0.01
346	Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	297	0.03
622	Fannie Mae Pool 'FS0751', 3.000%, due 01/03/2052	537	0.05
440	Fannie Mae Pool 'FS1014', 2.000%, due 01/02/2052	354	0.04
100	Fannie Mae Pool 'FS1015', 2.000%, due 01/02/2052	80	0.01
3,380	Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	2,951	0.29
344	Fannie Mae Pool 'FS1104', 2.500%, due 01/11/2051	289	0.03
265	Fannie Mae Pool 'FS1111', 2.500%, due 01/05/2051	222	0.02
1,364	Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	1,106	0.11
520	Fannie Mae Pool 'FS1118', 3.500%, due 01/03/2052	465	0.05
512	Fannie Mae Pool 'FS1237', 3.500%, due 01/12/2051	464	0.05
795	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	700	0.07
252	Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	223	0.02
546	Fannie Mae Pool 'FS1454', 3.500%, due 01/04/2052	490	0.05
523	Fannie Mae Pool 'FS1462', 3.500%, due 01/01/2052	474	0.05
346	Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	307	0.03
459	Fannie Mae Pool 'FS1555', 3.500%, due 01/04/2052	412	0.04
1,917	Fannie Mae Pool 'FS1556', 3.500%, due 01/05/2052	1,735	0.17
739	Fannie Mae Pool 'FS1626', 2.500%, due 01/04/2052	616	0.06
91	Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	77	0.01

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
	Mortgage-Backed Securities — (continued)		
178	Fannie Mae Pool 'FS1631', 2.500%, due 01/02/2051	149	0.01
89	Fannie Mae Pool 'FS1726', 2.000%, due 01/09/2041	75	0.01
571	Fannie Mae Pool 'FS1866', 3.500%, due 01/05/2052	511	0.05
791	Fannie Mae Pool 'FS1924', 2.500%, due 01/03/2051	660	0.07
1,223	Fannie Mae Pool 'FS2061', 4.000%, due 01/06/2052	1,134	0.11
1,034	Fannie Mae Pool 'FS2185', 4.000%, due 01/06/2052	957	0.10
89	Fannie Mae Pool 'FS2296', 3.500%, due 01/01/2052	80	0.01
5,546	Fannie Mae Pool 'FS2463', 3.000%, due 01/02/2052	4,794	0.48
377	Fannie Mae Pool 'FS2496', 4.500%, due 01/08/2052	358	0.04
930	Fannie Mae Pool 'FS2707', 3.500%, due 01/04/2052	832	0.08
94	Fannie Mae Pool 'FS2768', 2.000%, due 01/01/2052	75	0.01
1,331	Fannie Mae Pool 'FS3339', 3.500%, due 01/06/2052	1,191	0.12
274	Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	277	0.03
389	Fannie Mae Pool 'FS3672', 5.500%, due 01/02/2053	387	0.04
277	Fannie Mae Pool 'FS3813', 4.500%, due 01/11/2052	263	0.03
386	Fannie Mae Pool 'FS3835', 4.500%, due 01/11/2052	366	0.04
571	Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	542	0.05
392	Fannie Mae Pool 'FS3941', 5.000%, due 01/02/2053	381	0.04
382	Fannie Mae Pool 'FS3977', 4.500%, due 01/11/2052	363	0.04
383	Fannie Mae Pool 'FS3978', 5.000%, due 01/01/2053	372	0.04
278	Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	287	0.03
294	Fannie Mae Pool 'FS4108', 4.000%, due 01/12/2051	272	0.03
99	Fannie Mae Pool 'FS4136', 5.000%, due 01/04/2053	96	0.01
1,359	Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	1,098	0.11
776	Fannie Mae Pool 'FS4270', 2.000%, due 01/03/2052	623	0.06
478	Fannie Mae Pool 'FS4308', 5.000%, due 01/04/2053	464	0.05
194	Fannie Mae Pool 'FS4314', 2.000%, due 01/03/2052	156	0.02
192	Fannie Mae Pool 'FS4448', 4.000%, due 01/12/2044	182	0.02
286	Fannie Mae Pool 'FS4454', 6.000%, due 01/04/2053	288	0.03
280	Fannie Mae Pool 'FS4480', 4.500%, due 01/03/2050	271	0.03
389	Fannie Mae Pool 'FS4524', 5.000%, due 01/05/2053	378	0.04
189	Fannie Mae Pool 'FS4645', 4.000%, due 01/11/2051	175	0.02
298	Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	296	0.03
3,818	Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	3,480	0.35
9	Fannie Mae Pool 'MA0706', 4.500%, due 01/04/2031	9	-
36	Fannie Mae Pool 'MA0734', 4.500%, due 01/05/2031	36	-
11	Fannie Mae Pool 'MA0776', 4.500%, due 01/06/2031	10	-
16	Fannie Mae Pool 'MA0913', 4.500%, due 01/11/2031	16	-
16	Fannie Mae Pool 'MA0939', 4.500%, due 01/12/2031	16	-
63	Fannie Mae Pool 'MA1146', 4.000%, due 01/08/2042	60	0.01
16	Fannie Mae Pool 'MA1177', 3.500%, due 01/09/2042	15	-
454	Fannie Mae Pool 'MA1217', 4.000%, due 01/10/2042	429	0.04
103	Fannie Mae Pool 'MA1253', 4.000%, due 01/11/2042	98	0.01
288	Fannie Mae Pool 'MA1283', 3.500%, due 01/12/2042	263	0.03
199	Fannie Mae Pool 'MA1437', 3.500%, due 01/05/2043	182	0.02
23	Fannie Mae Pool 'MA1547', 4.000%, due 01/08/2043	22	-
42	Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	41	-
38	Fannie Mae Pool 'MA1629', 4.500%, due 01/10/2043	36	-
18	Fannie Mae Pool 'MA1664', 4.500%, due 01/11/2043	17	-
40	Fannie Mae Pool 'MA1711', 4.500%, due 01/12/2043	39	-
121	Fannie Mae Pool 'MA2110', 3.500%, due 01/12/2034	115	0.01
83	Fannie Mae Pool 'MA2138', 3.500%, due 01/01/2035	79	0.01
54	Fannie Mae Pool 'MA2320', 3.000%, due 01/07/2035	50	-
504	Fannie Mae Pool 'MA2523', 3.000%, due 01/02/2036	465	0.05
387	Fannie Mae Pool 'MA2579', 3.000%, due 01/04/2036	357	0.04
782	Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	721	0.07
323	Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	297	0.03
1,696	Fannie Mae Pool 'MA2773', 3.000%, due 01/10/2036	1,558	0.16
839	Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	770	0.08
1,380	Fannie Mae Pool 'MA3210', 3.500%, due 01/12/2047	1,255	0.13
297	Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	286	0.03
223	Fannie Mae Pool 'MA4120', 2.500%, due 01/09/2050	187	0.02
300	Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	260	0.03
3,178	Fannie Mae Pool 'MA4208', 2.000%, due 01/12/2050	2,547	0.25
233	Fannie Mae Pool 'MA4237', 2.000%, due 01/01/2051	186	0.02
236	Fannie Mae Pool 'MA4255', 2.000%, due 01/02/2051	189	0.02
1,016	Fannie Mae Pool 'MA4280', 1.500%, due 01/03/2051	768	0.08
685	Fannie Mae Pool 'MA4306', 2.500%, due 01/04/2051	570	0.06
840	Fannie Mae Pool 'MA4325', 2.000%, due 01/05/2051	670	0.07
164	Fannie Mae Pool 'MA4364', 2.000%, due 01/06/2041	138	0.01
518	Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	429	0.04
175	Fannie Mae Pool 'MA4501', 2.000%, due 01/12/2041	145	0.01
445	Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	370	0.04
180	Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	150	0.01
267	Fannie Mae Pool 'MA4571', 2.500%, due 01/03/2042	228	0.02
545	Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	466	0.05
183	Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	152	0.02
91	Fannie Mae Pool 'MA4607', 2.500%, due 01/05/2042	78	0.01
69	Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	70	0.01
280	Fannie Mae REMICS, Series 2011 59, Class NZ, 5.500%, due 25/07/2041	284	0.03
73	Fannie Mae REMICS, Series 2012 133, Class CS, 0.748%, due 25/12/2042 *	7	-
4	Fannie Mae REMICS, Series 2012 28, Class B, 6.500%, due 25/06/2039	4	-
141	Fannie Mae REMICS, Series 2012 35, Class SC, 1.098%, due 25/04/2042 *	14	-
38	Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	40	-
55	Fannie Mae REMICS, Series 2012 51, Class B, 7.000%, due 25/05/2042	59	0.01
45	Fannie Mae REMICS, Series 2012 74, Class SA, 1.248%, due 25/03/2042 *	3	-
145	Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	153	0.02
178	Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	180	0.02
1,006	Fannie Mae REMICS, Series 2016 23, Class ST, 0.598%, due 25/11/2045 *	99	0.01
153	Fannie Mae REMICS, Series 2016 61, Class BS, 0.698%, due 25/09/2046 *	10	-
766	Fannie Mae REMICS, Series 2017 76, Class SB, 0.698%, due 25/10/2057 *	80	0.01
202	Fannie Mae REMICS, Series 2017 85, Class SC, 0.798%, due 25/11/2047 *	16	-
639	Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	372	0.04
1,700	Fannie Mae REMICS, Series 2020 56, Class AQ, 2.000%, due 25/08/2050	1,291	0.13
388	Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	67	0.01
379	Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	61	0.01
2,109	Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	318	0.03
1,318	Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	175	0.02
2,061	Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	313	0.03
2,019	Fannie Mae REMICS, Series 2021 69, Class IJ, 2.500%, due 25/01/2049	272	0.03
241	Fannie Mae-Aces, Series 2013 M6, Class 1AC, 3.454%, due 25/02/2043 *	224	0.02
800	Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	726	0.07
741	Fannie Mae-Aces, Series 2018 M9, Class APT2, 3.209%, due 25/04/2028 *	692	0.07
480	Fannie Mae-Aces, Series 2019 M19, Class A2, 2.560%, due 25/09/2029	430	0.04
1,688	Fannie Mae-Aces, Series 2020 M36, Class X1, 1.541%, due 25/09/2034 *	108	0.01
100	Fannie Mae-Aces, Series 2023 M4, Class A2, 3.894%, due 25/08/2032 *	93	0.01
60	Freddie Mac Gold Pool 'C91987', 3.000%, due 01/04/2038	54	0.01
113	Freddie Mac Gold Pool 'G06409', 6.000%, due 01/11/2039	117	0.01
12	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	12	-
-	Freddie Mac Gold Pool 'G13888', 5.000%, due 01/06/2025	-	-
1,240	Freddie Mac Gold Pool 'G60985', 3.000%, due 01/05/2047	1,095	0.11
787	Freddie Mac Gold Pool 'G67701', 3.000%, due 01/10/2046	695	0.07
21	Freddie Mac Gold Pool 'Q19135', 4.000%, due 01/06/2043	20	-
23	Freddie Mac Gold Pool 'Q19254', 4.000%, due 01/06/2043	22	-
24	Freddie Mac Gold Pool 'Q19611', 4.000%, due 01/07/2043	23	-
21	Freddie Mac Gold Pool 'Q19615', 4.000%, due 01/07/2043	20	-
7	Freddie Mac Gold Pool 'Q27298', 4.000%, due 01/07/2044	6	-
302	Freddie Mac Gold Pool 'Q45560', 3.000%, due 01/01/2047	265	0.03
772	Freddie Mac Gold Pool 'Q45737', 3.000%, due 01/01/2047	677	0.07
213	Freddie Mac Gold Pool 'Q45819', 3.000%, due 01/01/2047	187	0.02
191	Freddie Mac Gold Pool 'Q45827', 3.000%, due 01/01/2047	167	0.02
74	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	70	0.01
45	Freddie Mac Gold Pool 'U91254', 4.000%, due 01/04/2043	42	-

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
18	Freddie Mac Gold Pool 'U95137', 4.000%, due 01/08/2043	17	-
546	Freddie Mac Gold Pool 'U99054', 4.000%, due 01/06/2043	518	0.05
6,438	Freddie Mac Multifamily Structured Pass Through Certificates K058, Class X1, 1.039%, due 25/08/2026 *	141	0.01
8,433	Freddie Mac Multifamily Structured Pass Through Certificates K128, Class X1, 0.612%, due 25/03/2031 *	255	0.03
30,132	Freddie Mac Multifamily Structured Pass Through Certificates K130, Class X1, 1.143%, due 25/06/2031 *	1,883	0.19
4,491	Freddie Mac Multifamily Structured Pass Through Certificates K131, Class X1, 0.830%, due 25/07/2031 *	204	0.02
7,783	Freddie Mac Multifamily Structured Pass Through Certificates K144, Class X1, 0.436%, due 25/04/2032 *	191	0.02
500	Freddie Mac Multifamily Structured Pass Through Certificates K748, Class A2, 2.260%, due 25/01/2029 *	441	0.04
10,773	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 150, Class X1, 0.446%, due 25/09/2032 *	272	0.03
18,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 157, Class X1, 0.419%, due 25/05/2033 *	422	0.04
53	Freddie Mac Non Gold Pool '840698', 2.104%, due 01/03/2047 *	50	-
1,552	Freddie Mac Non Gold Pool '841076', 3.008%, due 01/11/2048 *	1,453	0.15
530	Freddie Mac Non Gold Pool '841077', 2.871%, due 01/11/2047 *	503	0.05
758	Freddie Mac Non Gold Pool '841081', 3.099%, due 01/02/2050 *	719	0.07
44	Freddie Mac Pool 'QA5770', 3.000%, due 01/01/2050	39	-
402	Freddie Mac Pool 'QA7256', 3.000%, due 01/02/2050	349	0.03
375	Freddie Mac Pool 'QB4985', 2.000%, due 01/11/2050	301	0.03
370	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	311	0.03
227	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	191	0.02
65	Freddie Mac Pool 'QB5799', 2.500%, due 01/11/2050	54	0.01
225	Freddie Mac Pool 'QB8602', 2.000%, due 01/02/2051	184	0.02
278	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	225	0.02
143	Freddie Mac Pool 'QB8773', 2.000%, due 01/02/2051	116	0.01
79	Freddie Mac Pool 'QB9057', 2.000%, due 01/02/2051	63	0.01
1,146	Freddie Mac Pool 'QB9087', 2.000%, due 01/02/2051	929	0.09
227	Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	183	0.02
149	Freddie Mac Pool 'QB9484', 2.000%, due 01/03/2051	121	0.01
76	Freddie Mac Pool 'QB9485', 2.000%, due 01/03/2051	62	0.01
251	Freddie Mac Pool 'QB9961', 2.000%, due 01/03/2051	202	0.02
197	Freddie Mac Pool 'QC0160', 2.000%, due 01/03/2051	159	0.02
234	Freddie Mac Pool 'QC0161', 2.000%, due 01/03/2051	189	0.02
82	Freddie Mac Pool 'QC0885', 2.000%, due 01/04/2051	67	0.01
145	Freddie Mac Pool 'QC1164', 2.000%, due 01/04/2051	118	0.01
80	Freddie Mac Pool 'QC2044', 2.500%, due 01/05/2051	68	0.01
255	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	214	0.02
175	Freddie Mac Pool 'QC4818', 2.500%, due 01/08/2051	147	0.01
87	Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	73	0.01
1,376	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	1,155	0.12
175	Freddie Mac Pool 'QC6303', 2.000%, due 01/09/2051	141	0.01
423	Freddie Mac Pool 'QC6551', 2.500%, due 01/09/2051	355	0.04
174	Freddie Mac Pool 'QC7127', 2.000%, due 01/09/2051	141	0.01
266	Freddie Mac Pool 'QC7411', 2.500%, due 01/09/2051	223	0.02
712	Freddie Mac Pool 'QC9443', 2.500%, due 01/10/2051	592	0.06
169	Freddie Mac Pool 'QD1850', 2.500%, due 01/12/2051	141	0.01
85	Freddie Mac Pool 'QD4146', 2.500%, due 01/01/2052	71	0.01
91	Freddie Mac Pool 'QD5620', 2.000%, due 01/02/2052	73	0.01
717	Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	602	0.06
92	Freddie Mac Pool 'QD6142', 2.500%, due 01/02/2052	78	0.01
277	Freddie Mac Pool 'QD7333', 3.000%, due 01/02/2052	240	0.02
270	Freddie Mac Pool 'QD8675', 2.500%, due 01/03/2052	226	0.02
178	Freddie Mac Pool 'QE1492', 3.500%, due 01/05/2052	161	0.02
386	Freddie Mac Pool 'QE6418', 4.000%, due 01/07/2052	356	0.04
195	Freddie Mac Pool 'QF3201', 4.500%, due 01/11/2052	185	0.02
286	Freddie Mac Pool 'QF3213', 4.500%, due 01/11/2052	272	0.03
289	Freddie Mac Pool 'QF5465', 5.000%, due 01/12/2052	281	0.03
178	Freddie Mac Pool 'QF6516', 6.500%, due 01/01/2053	182	0.02
173	Freddie Mac Pool 'QF6690', 6.500%, due 01/01/2053	176	0.02
192	Freddie Mac Pool 'QF8222', 6.500%, due 01/02/2053	195	0.02
94	Freddie Mac Pool 'QG2834', 5.000%, due 01/04/2053	92	0.01
200	Freddie Mac Pool 'QG7311', 5.500%, due 01/07/2053	198	0.02
75	Freddie Mac Pool 'QK0701', 2.500%, due 01/04/2041	65	0.01
445	Freddie Mac Pool 'QK1354', 2.000%, due 01/02/2042	370	0.04
96	Freddie Mac Pool 'QU7914', 2.500%, due 01/07/2051	77	0.01
709	Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	573	0.06
1,962	Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	1,652	0.17
512	Freddie Mac Pool 'RA4142', 2.500%, due 01/12/2050	431	0.04
591	Freddie Mac Pool 'RA4537', 1.500%, due 01/02/2051	448	0.04
1,263	Freddie Mac Pool 'RA4703', 2.000%, due 01/02/2051	1,018	0.10
2,887	Freddie Mac Pool 'RA5117', 2.000%, due 01/05/2051	2,319	0.23
428	Freddie Mac Pool 'RA5373', 2.000%, due 01/06/2051	344	0.03
177	Freddie Mac Pool 'RA6332', 2.000%, due 01/11/2051	142	0.01
85	Freddie Mac Pool 'RA6531', 3.500%, due 01/01/2052	76	0.01
516	Freddie Mac Pool 'RA6562', 2.500%, due 01/01/2052	434	0.04
162	Freddie Mac Pool 'RA6599', 3.500%, due 01/01/2052	145	0.01
7,309	Freddie Mac Pool 'RA6694', 2.000%, due 01/01/2052	5,838	0.58
718	Freddie Mac Pool 'RA7183', 4.000%, due 01/04/2052	664	0.07
1,539	Freddie Mac Pool 'RA7185', 4.000%, due 01/04/2052	1,427	0.14
2,427	Freddie Mac Pool 'RA7186', 4.000%, due 01/04/2052	2,254	0.23
836	Freddie Mac Pool 'RA7928', 4.500%, due 01/09/2052	793	0.08
886	Freddie Mac Pool 'RA8790', 5.000%, due 01/04/2053	860	0.09
197	Freddie Mac Pool 'RA9079', 6.500%, due 01/05/2053	203	0.02
195	Freddie Mac Pool 'RA9080', 6.500%, due 01/05/2053	201	0.02
395	Freddie Mac Pool 'RA9081', 6.500%, due 01/05/2053	404	0.04
1,642	Freddie Mac Pool 'RB5084', 1.500%, due 01/11/2040	1,331	0.13
2,410	Freddie Mac Pool 'RB5110', 1.500%, due 01/05/2041	1,935	0.19
1,780	Freddie Mac Pool 'RB5117', 1.500%, due 01/07/2041	1,430	0.14
1,940	Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	1,620	0.16
922	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	740	0.07
257	Freddie Mac Pool 'RB5131', 2.000%, due 01/10/2041	214	0.02
123	Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	99	0.01
262	Freddie Mac Pool 'RB5138', 2.000%, due 01/12/2041	217	0.02
177	Freddie Mac Pool 'RB5141', 2.000%, due 01/01/2042	148	0.01
537	Freddie Mac Pool 'RB5145', 2.000%, due 01/02/2042	447	0.04
269	Freddie Mac Pool 'RB5149', 2.500%, due 01/03/2042	230	0.02
275	Freddie Mac Pool 'RB5153', 2.000%, due 01/04/2042	228	0.02
1,019	Freddie Mac Pool 'SC0093', 2.000%, due 01/10/2040	857	0.09
974	Freddie Mac Pool 'SC0160', 2.000%, due 01/07/2041	819	0.08
333	Freddie Mac Pool 'SC0188', 2.000%, due 01/09/2041	279	0.03
598	Freddie Mac Pool 'SC0206', 2.000%, due 01/11/2041	501	0.05
89	Freddie Mac Pool 'SC0269', 2.000%, due 01/01/2042	75	0.01
94	Freddie Mac Pool 'SC0310', 2.000%, due 01/08/2042	78	0.01
282	Freddie Mac Pool 'SC0313', 2.000%, due 01/01/2042	234	0.02
96	Freddie Mac Pool 'SC0345', 2.000%, due 01/05/2042	80	0.01
1,273	Freddie Mac Pool 'SC0384', 2.000%, due 01/04/2042	1,069	0.11
54	Freddie Mac Pool 'SD0247', 4.000%, due 01/07/2047	51	-
214	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	175	0.02
438	Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	423	0.04
252	Freddie Mac Pool 'SD0618', 3.000%, due 01/02/2051	219	0.02
437	Freddie Mac Pool 'SD0745', 2.000%, due 01/11/2051	353	0.04
529	Freddie Mac Pool 'SD0777', 2.500%, due 01/11/2051	442	0.04
351	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	294	0.03
957	Freddie Mac Pool 'SD1132', 4.000%, due 01/06/2052	886	0.09
83	Freddie Mac Pool 'SD1143', 4.500%, due 01/09/2050	80	0.01
1,613	Freddie Mac Pool 'SD1305', 5.000%, due 01/07/2052	1,567	0.16
1,224	Freddie Mac Pool 'SD1549', 3.500%, due 01/04/2052	1,096	0.11
1,227	Freddie Mac Pool 'SD1749', 2.500%, due 01/04/2052	1,028	0.10
652	Freddie Mac Pool 'SD1751', 2.500%, due 01/10/2051	547	0.05
675	Freddie Mac Pool 'SD1807', 4.500%, due 01/07/2052	642	0.06
758	Freddie Mac Pool 'SD1936', 3.500%, due 01/06/2052	679	0.07
196	Freddie Mac Pool 'SD2138', 5.500%, due 01/01/2053	194	0.02
293	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	290	0.03
290	Freddie Mac Pool 'SD2251', 4.500%, due 01/11/2052	275	0.03
747	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	753	0.08
387	Freddie Mac Pool 'SD2374', 5.000%, due 01/01/2053	376	0.04
389	Freddie Mac Pool 'SD2394', 4.500%, due 01/11/2052	370	0.04
471	Freddie Mac Pool 'SD2395', 5.000%, due 01/01/2053	458	0.05
467	Freddie Mac Pool 'SD2452', 6.500%, due 01/02/2053	476	0.05
184	Freddie Mac Pool 'SD2474', 5.500%, due 01/01/2053	182	0.02
285	Freddie Mac Pool 'SD2549', 4.000%, due 01/07/2052	265	0.03
388	Freddie Mac Pool 'SD2578', 6.000%, due 01/03/2053	389	0.04
192	Freddie Mac Pool 'SD2588', 4.000%, due 01/07/2050	181	0.02
677	Freddie Mac Pool 'SD2591', 5.000%, due 01/03/2053	659	0.07
778	Freddie Mac Pool 'SD2688', 5.500%, due 01/04/2053	770	0.08
98	Freddie Mac Pool 'SD2715', 4.500%, due 01/09/2050	94	0.01
482	Freddie Mac Pool 'SD2723', 5.500%, due 01/03/2053	478	0.05
687	Freddie Mac Pool 'SD2762', 5.500%, due 01/05/2053	680	0.07
190	Freddie Mac Pool 'SD2792', 4.500%, due 01/03/2047	185	0.02
294	Freddie Mac Pool 'SD2866', 4.000%, due 01/07/2049	278	0.03
484	Freddie Mac Pool 'SD2892', 5.500%, due 01/05/2053	479	0.05
2,056	Freddie Mac Pool 'SD2919', 5.500%, due 01/04/2053	2,031	0.20
197	Freddie Mac Pool 'SD2961', 5.000%, due 01/11/2052	191	0.02
191	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	194	0.02
388	Freddie Mac Pool 'SD3171', 5.500%, due 01/06/2053	384	0.04
399	Freddie Mac Pool 'SD3382', 5.000%, due 01/06/2053	388	0.04
466	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	408	0.04
1,073	Freddie Mac Pool 'SD7521', 2.500%, due 01/07/2050	904	0.09
702	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	591	0.06
1,268	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	1,075	0.11

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
5,483	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	4,604	0.46
5,444	Freddie Mac Pool 'SD7554', 2.500%, due 01/04/2052	4,562	0.46
1,349	Freddie Mac Pool 'SD7560', 4.000%, due 01/02/2053	1,260	0.13
196	Freddie Mac Pool 'SD8129', 2.500%, due 01/02/2051	163	0.02
2,077	Freddie Mac Pool 'SD8146', 2.000%, due 01/05/2051	1,661	0.17
197	Freddie Mac Pool 'SI2048', 2.500%, due 01/07/2050	165	0.02
200	Freddie Mac Pool 'WN2371', 4.600%, due 01/02/2030	194	0.02
100	Freddie Mac Pool 'WN2372', 4.600%, due 01/02/2030	97	0.01
117	Freddie Mac Pool 'ZA5318', 3.500%, due 01/03/2048	107	0.01
986	Freddie Mac Pool 'ZA6342', 4.500%, due 01/03/2049	952	0.10
99	Freddie Mac Pool 'ZI7269', 5.000%, due 01/03/2038	99	0.01
161	Freddie Mac Pool 'ZM1278', 3.500%, due 01/06/2046	147	0.01
45	Freddie Mac Pool 'ZN0480', 3.500%, due 01/10/2042	42	-
3	Freddie Mac Pool 'ZS0823', 5.000%, due 01/12/2034	3	-
5	Freddie Mac Pool 'ZS2059', 5.500%, due 01/04/2038	5	-
17	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	18	-
80	Freddie Mac Pool 'ZS3204', 5.000%, due 01/06/2041	79	0.01
49	Freddie Mac Pool 'ZS3412', 5.500%, due 01/12/2038	50	-
96	Freddie Mac Pool 'ZS8669', 3.000%, due 01/09/2032	91	0.01
101	Freddie Mac Pool 'ZS8673', 3.000%, due 01/10/2032	95	0.01
13	Freddie Mac Pool 'ZS8779', 5.000%, due 01/07/2025	13	-
539	Freddie Mac Pool 'ZS9316', 3.500%, due 01/01/2038	500	0.05
235	Freddie Mac Pool 'ZT1107', 3.500%, due 01/03/2043	215	0.02
22	Freddie Mac Pool 'ZT1159', 3.500%, due 01/02/2044	20	-
321	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	284	0.03
550	Freddie Mac Pool 'ZT1970', 3.500%, due 01/04/2033	526	0.05
49	Freddie Mac Reference REMIC R007, Class ZA, 6.000%, due 15/05/2036	51	-
33	Freddie Mac REMICS 3621, Class SB, 0.927%, due 15/01/2040 *	3	-
181	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	158	0.02
397	Freddie Mac REMICS 5010, Class IK, 2.500%, due 25/09/2050	60	0.01
1,030	Freddie Mac REMICS 5010, Class JI, 2.500%, due 25/09/2050	177	0.02
404	Freddie Mac REMICS 5013, Class IN, 2.500%, due 25/09/2050	64	0.01
835	Freddie Mac REMICS 5018, Class MI, 2.000%, due 25/10/2050	110	0.01
213	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	37	-
1,350	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	214	0.02
451	Freddie Mac REMICS 5069, Class MI, 2.500%, due 25/02/2051	66	0.01
1,232	Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	175	0.02
1,200	Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	1,073	0.11
629	Freddie Mac STACR Remic Trust 2020-DNA2, Series 2020 DNA2, Class M2, 144A, 7.252%, due 25/02/2050 *	631	0.06
1,298	Freddie Mac STACR REMIC Trust 2020-DNA6, Series 2020 DNA6, Class M2, 144A, 7.288%, due 25/12/2050 *	1,308	0.13
950	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.688%, due 25/10/2041 *	953	0.10
1,131	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class M1B, 144A, 7.688%, due 25/02/2042 *	1,128	0.11
40	Freddie Mac Strips 334, Class S7, 0.797%, due 15/08/2044 *	4	-
320	Freddie Mac Strips 353, Class S1, 0.697%, due 15/12/2046 *	29	-
1,302	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015 HQ2, Class B, 13.352%, due 25/05/2025 *	1,333	0.13
28	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	28	-
47	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	47	-
49	Ginnie Mae I Pool '783669', 3.000%, due 15/09/2042	44	-
373	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	346	0.03
70	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	63	0.01
165	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	149	0.01
360	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	324	0.03
232	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	206	0.02
1	Ginnie Mae I Pool 'AB9205', 3.000%, due 15/11/2042	1	-
201	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	179	0.02
16	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	16	-
19	Ginnie Mae II Pool '4617', 4.500%, due 20/01/2040	19	-
22	Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	22	-
75	Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	75	0.01
14	Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	14	-
10	Ginnie Mae II Pool '4802', 5.000%, due 20/09/2040	10	-
5	Ginnie Mae II Pool '4871', 6.000%, due 20/11/2040	6	-
19	Ginnie Mae II Pool '4905', 6.000%, due 20/12/2040	20	-
3	Ginnie Mae II Pool '4928', 6.000%, due 20/01/2041	3	-
12	Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	12	-
163	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	160	0.02
4	Ginnie Mae II Pool '783050', 5.000%, due 20/07/2040	4	-
49	Ginnie Mae II Pool '783368', 4.500%, due 20/07/2041	48	-
104	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	96	0.01
1,151	Ginnie Mae II Pool '784674', 3.500%, due 20/04/2048	1,069	0.11
78	Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	71	0.01
423	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	374	0.04
73	Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	67	0.01
760	Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	640	0.06
1,245	Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	1,048	0.10
2,660	Ginnie Mae II Pool '785657', 2.500%, due 20/10/2051	2,241	0.22
925	Ginnie Mae II Pool '785663', 2.500%, due 20/10/2051	779	0.08
1,038	Ginnie Mae II Pool '785667', 2.500%, due 20/10/2051	874	0.09
528	Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	445	0.04
613	Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	516	0.05
895	Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	754	0.08
1,335	Ginnie Mae II Pool '785944', 3.000%, due 20/02/2052	1,179	0.12
351	Ginnie Mae II Pool '786077', 3.000%, due 20/03/2052	309	0.03
445	Ginnie Mae II Pool '786082', 3.000%, due 20/11/2051	393	0.04
652	Ginnie Mae II Pool '786095', 3.000%, due 20/04/2052	561	0.06
263	Ginnie Mae II Pool '786107', 3.000%, due 20/03/2052	233	0.02
286	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	257	0.03
920	Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	795	0.08
558	Ginnie Mae II Pool '786216', 3.500%, due 20/06/2052	496	0.05
955	Ginnie Mae II Pool '786335', 4.500%, due 20/09/2052	915	0.09
384	Ginnie Mae II Pool '786340', 5.000%, due 20/09/2052	379	0.04
765	Ginnie Mae II Pool '786366', 4.500%, due 20/08/2052	730	0.07
287	Ginnie Mae II Pool '786429', 4.000%, due 20/06/2052	269	0.03
679	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	666	0.07
1,284	Ginnie Mae II Pool '786535', 5.500%, due 20/02/2053	1,277	0.13
295	Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	288	0.03
600	Ginnie Mae II Pool '786843', 3.000%, due 20/03/2052	524	0.05
757	Ginnie Mae II Pool 'AP6338', 4.000%, due 20/10/2045	717	0.07
203	Ginnie Mae II Pool 'BC4732', 3.500%, due 20/10/2047	187	0.02
160	Ginnie Mae II Pool 'BD0384', 3.500%, due 20/10/2047	147	0.01
86	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	78	0.01
92	Ginnie Mae II Pool 'BM9734', 4.000%, due 20/10/2049	87	0.01
73	Ginnie Mae II Pool 'BM9743', 4.000%, due 20/11/2049	68	0.01
76	Ginnie Mae II Pool 'BS1728', 4.000%, due 20/01/2050	73	0.01
63	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	60	0.01
318	Ginnie Mae II Pool 'BT0812', 3.000%, due 20/03/2050	274	0.03
93	Ginnie Mae II Pool 'CI1513', 3.000%, due 20/03/2052	81	0.01
280	Ginnie Mae II Pool 'CK9592', 4.000%, due 20/06/2052	262	0.03
177	Ginnie Mae II Pool 'CL5523', 3.000%, due 20/04/2052	153	0.02
147	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	137	0.01
39	Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	36	-
62	Ginnie Mae II Pool 'MA3375', 3.000%, due 20/01/2046	55	0.01
52	Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	48	-
236	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	218	0.02
127	Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	117	0.01
216	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	199	0.02
130	Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	120	0.01
79	Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	73	0.01
109	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	97	0.01
83	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	74	0.01
21	Ginnie Mae II Pool 'MA4381', 3.000%, due 20/04/2047	18	-
1,390	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	1,318	0.13
247	Ginnie Mae II Pool 'MA4654', 4.500%, due 20/08/2047	240	0.02
15	Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	13	-
558	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	528	0.05
157	Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	140	0.01
240	Ginnie Mae II Pool 'MA4901', 4.000%, due 20/12/2047	227	0.02
210	Ginnie Mae II Pool 'MA5020', 4.000%, due 20/02/2048	198	0.02
1,231	Ginnie Mae II Pool 'MA5078', 4.000%, due 20/03/2048	1,164	0.12
200	Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	189	0.02
366	Ginnie Mae II Pool 'MA5138', 4.500%, due 20/04/2048	354	0.04
113	Ginnie Mae II Pool 'MA5192', 4.000%, due 20/05/2048	107	0.01
561	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	542	0.05
96	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	95	0.01
322	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	311	0.03
140	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	135	0.01
307	Ginnie Mae II Pool 'MA5399', 4.500%, due 20/08/2048	297	0.03
277	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	267	0.03
165	Ginnie Mae II Pool 'MA5530', 5.000%, due 20/10/2048	163	0.02
369	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	364	0.04
268	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	259	0.03
285	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	281	0.03
420	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	406	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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
1,144	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	1,128	0.11
697	Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	657	0.07
467	Ginnie Mae II Pool 'MA5764', 4.500%, due 20/02/2049	451	0.05
183	Ginnie Mae II Pool 'MA5817', 4.000%, due 20/03/2049	173	0.02
1,124	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	1,086	0.11
181	Ginnie Mae II Pool 'MA5819', 5.000%, due 20/03/2049	179	0.02
154	Ginnie Mae II Pool 'MA5876', 4.000%, due 20/04/2049	146	0.01
91	Ginnie Mae II Pool 'MA5877', 4.500%, due 20/04/2049	88	0.01
135	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	133	0.01
113	Ginnie Mae II Pool 'MA6157', 5.000%, due 20/09/2049	112	0.01
119	Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	118	0.01
285	Ginnie Mae II Pool 'MA6342', 5.000%, due 20/12/2049	281	0.03
363	Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	358	0.04
170	Ginnie Mae II Pool 'MA6603', 5.000%, due 20/04/2050	168	0.02
1,489	Ginnie Mae II Pool 'MA6711', 3.500%, due 20/06/2050	1,362	0.14
1,685	Ginnie Mae II Pool 'MA6997', 3.500%, due 20/11/2050	1,531	0.15
433	Ginnie Mae II Pool 'MA6999', 4.500%, due 20/11/2050	413	0.04
82	Ginnie Mae II Pool 'MA7056', 4.500%, due 20/12/2050	79	0.01
144	Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	119	0.01
311	Ginnie Mae II Pool 'MA7136', 2.500%, due 20/01/2051	265	0.03
1,609	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	1,332	0.13
104	Ginnie Mae II Pool 'MA7194', 3.000%, due 20/02/2051	93	0.01
137	Ginnie Mae II Pool 'MA7255', 2.500%, due 20/03/2051	116	0.01
1,150	Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	980	0.10
1,067	Ginnie Mae II Pool 'MA7368', 3.000%, due 20/05/2051	944	0.09
2,123	Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	1,876	0.19
2,813	Ginnie Mae II Pool 'MA7649', 2.500%, due 20/10/2051	2,397	0.24
1,062	Ginnie Mae II Pool 'MA7650', 3.000%, due 20/10/2051	938	0.09
2,620	Ginnie Mae II Pool 'MA7767', 2.500%, due 20/12/2051	2,233	0.22
2,414	Ginnie Mae II Pool 'MA7768', 3.000%, due 20/12/2051	2,129	0.21
3,237	Ginnie Mae II Pool 'MA7883', 3.500%, due 20/02/2052	2,941	0.29
931	Ginnie Mae II Pool 'MA8046', 4.500%, due 20/05/2052	888	0.09
366	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	312	0.03
186	Ginnie Mae II Pool 'MA8264', 2.500%, due 20/09/2052	158	0.02
1,056	Ginnie Mae II Pool 'MA8268', 4.500%, due 20/09/2052	1,008	0.10
671	Ginnie Mae II Pool 'MA8348', 5.000%, due 20/10/2052	654	0.07
1,063	Ginnie Mae II Pool 'MA8428', 5.000%, due 20/11/2052	1,036	0.10
766	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	758	0.08
1,233	Ginnie Mae II Pool 'MA8485', 2.500%, due 20/12/2052	1,050	0.10
2,084	Ginnie Mae II Pool 'MA8486', 3.000%, due 20/12/2052	1,838	0.18
195	Ginnie Mae II Pool 'MA8490', 5.000%, due 20/12/2052	189	0.02
1,154	Ginnie Mae II Pool 'MA8642', 2.500%, due 20/02/2053	984	0.10
688	Ginnie Mae II Pool 'MA8727', 6.000%, due 20/03/2053	691	0.07
484	Ginnie Mae II Pool 'MA8796', 3.000%, due 20/04/2053	429	0.04
197	Ginnie Mae II Pool 'MA8798', 4.000%, due 20/04/2053	184	0.02
1,800	Ginnie Mae, 30 year, TBA, 2.000% ±	1,485	0.15
1,100	Ginnie Mae, 30 year, TBA, 3.000% ±	967	0.10
200	Ginnie Mae, 30 year, TBA, 3.500% ±	182	0.02
300	Ginnie Mae, 30 year, TBA, 4.000% ±	280	0.03
1,900	Ginnie Mae, 30 year, TBA, 5.000% ±	1,849	0.18
2,200	Ginnie Mae, 30 year, TBA, 5.500% ±	2,178	0.22
1,800	Ginnie Mae, 30 year, TBA, 6.000% ±	1,806	0.18
200	Ginnie Mae, 30 year, TBA, 6.500% ±	203	0.02
122	Government National Mortgage Association, Series 2009 H01, Class FA, 6.578%, due 20/11/2059 *	123	0.01
4	Government National Mortgage Association, Series 2010 42, Class BS, 1.052%, due 20/04/2040 *	-	-
1	Government National Mortgage Association, Series 2010 85, Class HS, 1.222%, due 20/01/2040 *	-	-
390	Government National Mortgage Association, Series 2010 H11, Class FA, 6.430%, due 20/06/2060 *	391	0.04
240	Government National Mortgage Association, Series 2010 H20, Class AF, 5.585%, due 20/10/2060 *	238	0.02
1	Government National Mortgage Association, Series 2010 H22, Class FE, 5.605%, due 20/05/2059 *	1	-
380	Government National Mortgage Association, Series 2010 H24, Class FA, 5.605%, due 20/10/2060 *	377	0.04
15	Government National Mortgage Association, Series 2010 H26, Class LF, 5.605%, due 20/08/2058 *	14	-
133	Government National Mortgage Association, Series 2011 H01, Class AF, 5.705%, due 20/11/2060 *	133	0.01
30	Government National Mortgage Association, Series 2011 H09, Class AF, 5.755%, due 20/03/2061 *	30	-
299	Government National Mortgage Association, Series 2013 107, Class AD, 2.840%, due 16/11/2047 *	266	0.03
4,514	Government National Mortgage Association, Series 2013 50, Class IO, 0.062%, due 16/10/2048 *	6	-
821	Government National Mortgage Association, Series 2014 169, Class IO, 0.622%, due 16/10/2056 *	18	-
35	Government National Mortgage Association, Series 2014 17, Class AM, 3.537%, due 16/06/2048 *	33	-
206	Government National Mortgage Association, Series 2014 176, Class IA, 4.000%, due 20/11/2044	37	-
1,535	Government National Mortgage Association, Series 2014 H20, Class FA, 5.648%, due 20/10/2064 *	1,524	0.15
460	Government National Mortgage Association, Series 2015 167, Class OI, 4.000%, due 16/04/2045	87	0.01
797	Government National Mortgage Association, Series 2015 183, Class IO, 0.529%, due 16/09/2057 *	19	-
393	Government National Mortgage Association, Series 2016 135, Class SB, 0.673%, due 16/10/2046 *	52	0.01
750	Government National Mortgage Association, Series 2016 21, Class ST, 0.722%, due 20/02/2046 *	79	0.01
356	Government National Mortgage Association, Series 2016 84, Class IG, 4.500%, due 16/11/2045	70	0.01
929	Government National Mortgage Association, Series 2017 111, Class IO, 0.526%, due 16/02/2059 *	29	-
920	Government National Mortgage Association, Series 2017 157, Class IO, 0.504%, due 16/12/2059 *	32	-
896	Government National Mortgage Association, Series 2017 28, Class IO, 0.680%, due 16/02/2057 *	31	-
511	Government National Mortgage Association, Series 2017 41, Class IO, 0.592%, due 16/07/2058 *	15	-
102	Government National Mortgage Association, Series 2017 H15, Class KI, 0.835%, due 20/07/2067 *	5	-
4,037	Government National Mortgage Association, Series 2017 H18, Class BI, 0.452%, due 20/09/2067 *	174	0.02
52	Government National Mortgage Association, Series 2017 H20, Class IB, 0.203%, due 20/10/2067 *	2	-
235	Government National Mortgage Association, Series 2018 H06, Class PF, 5.518%, due 20/02/2068 *	233	0.02
435	Government National Mortgage Association, Series 2018 H07, Class FD, 5.518%, due 20/05/2068 *	433	0.04
279	Government National Mortgage Association, Series 2019 90, Class AB, 3.000%, due 20/07/2049	245	0.02
1,464	Government National Mortgage Association, Series 2020 103, Class AD, 1.450%, due 16/01/2063	1,115	0.11
296	Government National Mortgage Association, Series 2020 123, Class IL, 2.500%, due 20/08/2050	38	-
915	Government National Mortgage Association, Series 2020 123, Class NI, 2.500%, due 20/08/2050	127	0.01
447	Government National Mortgage Association, Series 2020 127, Class IN, 2.500%, due 20/08/2050	61	0.01
388	Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	53	0.01
15,965	Government National Mortgage Association, Series 2020 157, Class IO, 0.940%, due 16/06/2062 *	1,000	0.10
241	Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	33	-
309	Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	44	-
1,331	Government National Mortgage Association, Series 2020 160, Class YI, 2.500%, due 20/10/2050	177	0.02
1,445	Government National Mortgage Association, Series 2020 173, Class MI, 2.500%, due 20/11/2050	189	0.02
12,214	Government National Mortgage Association, Series 2020 178, Class IO, 1.422%, due 16/10/2060 *	1,111	0.11
2,907	Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	316	0.03
759	Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	128	0.01
284	Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	47	-
804	Government National Mortgage Association, Series 2020 H09, Class FL, 4.850%, due 20/05/2070 *	806	0.08
162	Government National Mortgage Association, Series 2020 H09, Class NF, 6.468%, due 20/04/2070 *	163	0.02
97	Government National Mortgage Association, Series 2020 H12, Class F, 5.530%, due 20/07/2070 *	95	0.01
383	Government National Mortgage Association, Series 2020 H13, Class FA, 4.989%, due 20/07/2070 *	375	0.04
97	Government National Mortgage Association, Series 2020 H13, Class FC, 4.796%, due 20/07/2070 *	95	0.01
943	Government National Mortgage Association, Series 2021 14, Class AB, 1.340%, due 16/06/2063	707	0.07
1,834	Government National Mortgage Association, Series 2021 21, Class AH, 1.400%, due 16/06/2063	1,390	0.14
25,502	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	1,875	0.19
1,107	Government National Mortgage Association, Series 2021 77, Class LC, 1.250%, due 20/07/2050	850	0.08
1,500	Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	1,353	0.14
1,748	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	88	0.01
200	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	166	0.02
3,000	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	2,290	0.23

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
2,000	Government National Mortgage Association, Series 2023 92, Class IA, 0.611%, due 16/06/2064 *	124	0.01
2,849	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.225%, due 15/09/2031 *	2,365	0.24
2,160	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class B, 144A, 8.425%, due 15/09/2031 *	1,167	0.12
851	GS Mortgage Securities Trust 2014-GC20, Series 2014 GC20, Class XA, 1.167%, due 10/04/2047 *	1	-
15	HarborView Mortgage Loan Trust 2007-7, Series 2007 7, Class 2A1A, 6.429%, due 25/10/2037 *	14	-
3,980	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHH, Series 2018 PHH, Class F, 144A, 8.667%, due 15/06/2035 *†	835	0.08
4,070	JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class F, 144A, 8.524%, due 15/12/2036 *	1,085	0.11
1,812	JP Morgan Mortgage Trust 2017-5, Series 2017 5, Class A2, 144A, 3.470%, due 26/10/2048 *	1,750	0.17
175	JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class A1, 144A, 3.500%, due 25/10/2048 *	154	0.02
30	JPMBB Commercial Mortgage Securities Trust 2013-C17, Series 2013 C17, Class B, 5.039%, due 15/01/2047 *	28	-
160	JPMBB Commercial Mortgage Securities Trust 2015-C31, Series 2015 C31, Class B, 4.776%, due 15/08/2048 *	133	0.01
72	ML-CFC Commercial Mortgage Trust 2007-5, Series 2007 5, Class AJ, 5.450%, due 12/08/2048 *	18	-
14	ML-CFC Commercial Mortgage Trust 2007-9, Series 2007 9, Class AJ, 6.193%, due 12/09/2049 *	13	-
20	Morgan Stanley Capital I Trust 2007-IQ16, Series 2007 IQ16, Class AJ, 6.282%, due 12/12/2049 *	10	-
280	MSCG Trust 2015-ALDR, Series 2015 ALDR, Class A2, 144A, 3.577%, due 07/06/2035 *	258	0.03
2,870	Natixis Commercial Mortgage Securities Trust 2019- FAME, Series 2019 FAME, Class A, 144A, 3.047%, due 15/08/2036	2,519	0.25
341	New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	309	0.03
632	New Residential Mortgage Loan Trust 2017-6, Series 2017 6A, Class A1, 144A, 4.000%, due 27/08/2057 *	596	0.06
857	Prime Mortgage Trust 2006-DR1, Series 2006 DR1, Class 2A1, 144A, 5.500%, due 25/05/2035	703	0.07
103	Residential Asset Securitization Trust 2005-A15, Series 2005 A15, Class 1A4, 5.750%, due 25/02/2036	95	0.01
4	Sequoia Mortgage Trust 2004-10, Series 2004 10, Class A1A, 6.048%, due 20/11/2034 *	4	-
2,694	Towd Point Mortgage Trust 2017-5, Series 2017 5, Class B1, 144A, 5.118%, due 25/02/2057 *	2,652	0.27
690	UBS Commercial Mortgage Trust 2017-C2, Series 2017 C2, Class A4, 3.487%, due 15/08/2050	630	0.06
553	UBS Commercial Mortgage Trust 2017-C7, Series 2017 C7, Class A3, 3.418%, due 15/12/2050	514	0.05
72,635	UBS Commercial Mortgage Trust 2018-C9, Series 2018 C9, Class XA, 1.082%, due 15/03/2051 *	2,456	0.25
176	WaMu Mortgage Pass-Through Certificates Series 2007- OA2 Trust, Series 2007 OA2, Class 2A, 5.228%, due 25/03/2047 *	153	0.02
38	Waterfall Commercial Mortgage Trust 2015-SBC5, Series 2015 SBC5, Class A, 144A, 4.104%, due 14/09/2022 *	37	-
250	Wells Fargo Commercial Mortgage Trust 2015-LC20, Series 2015 LC20, Class AS, 3.467%, due 15/04/2050	235	0.02
160	Wells Fargo Commercial Mortgage Trust 2015-NXS1, Series 2015 NXS1, Class AS, 3.406%, due 15/05/2048	149	0.01
4,826	Wells Fargo Commercial Mortgage Trust 2017-RB1, Series 2017 RB1, Class XA, 1.353%, due 15/03/2050 *	151	0.01
2,330	WFRBS Commercial Mortgage Trust 2013-C14, Series 2013 C14, Class B, 3.841%, due 15/06/2046 *	1,895	0.19
2,010	WFRBS Commercial Mortgage Trust 2014-C21, Series 2014 C21, Class B, 4.213%, due 15/08/2047 *	1,824	0.18
Total Mortgage-Backed Securities (Cost $450,409)		408,481	40.85

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 35.79% (28 February 2023: 36.53%)			
Australia — 0.04% (28 February 2023: 0.04%)			
300	BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	290	0.03
200	Commonwealth Bank of Australia, 144A, 3.900%, due 12/07/2047	166	0.01
		456	0.04
Belgium — 0.40% (28 February 2023: 0.40%)			
1,110	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	1,033	0.10
680	Anheuser-Busch InBev Worldwide Inc, 4.000%, due 13/04/2028	655	0.07
280	Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	258	0.03
920	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	824	0.08
153	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	138	0.01
1,060	Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	1,087	0.11
		3,995	0.40
Brazil — 0.60% (28 February 2023: 0.67%)			
57	Petrobras Global Finance BV, 6.250%, due 17/03/2024	57	0.01
3,440	Petrobras Global Finance BV, 5.299%, due 27/01/2025	3,405	0.34
290	Petrobras Global Finance BV, 6.850%, due 05/06/2115	255	0.02
190	Suzano Austria GmbH, 3.750%, due 15/01/2031	161	0.02
2,050	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	1,621	0.16
60	Vale Canada Ltd, 7.200%, due 15/09/2032	62	0.01
410	Vale Overseas Ltd, 6.875%, due 21/11/2036	428	0.04
		5,989	0.60
Canada — 0.38% (28 February 2023: 0.34%)			
120	1011778 BC ULC / New Red Finance Inc, 144A, 3.875%, due 15/01/2028	109	0.01
110	1011778 BC ULC / New Red Finance Inc, 144A, 3.500%, due 15/02/2029	96	0.01
160	Bank of Montreal, 3.803%, due 15/12/2032 *	142	0.01
550	Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	475	0.05
290	Barrick North America Finance LLC, 5.700%, due 30/05/2041	289	0.03
500	Barrick North America Finance LLC, 5.750%, due 01/05/2043	501	0.05
650	Canadian Pacific Railway Co, 3.100%, due 02/12/2051	442	0.05
30	Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	26	-
40	Open Text Holdings Inc, 144A, 4.125%, due 01/12/2031	33	-
20	Teck Resources Ltd, 6.000%, due 15/08/2040	19	-
1,350	Toronto-Dominion Bank/The, 4.456%, due 08/06/2032	1,258	0.13
390	Yamana Gold Inc, 4.625%, due 15/12/2027	370	0.04
		3,760	0.38
China — 0.33% (28 February 2023: 0.30%)			
370	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	352	0.04
2,650	Prosus NV, 144A, 3.061%, due 13/07/2031	2,014	0.20
1,660	Prosus NV, 144A, 3.832%, due 08/02/2051	946	0.09
		3,312	0.33
Colombia — 0.14% (28 February 2023: 0.13%)			
940	Ecopetrol SA, 4.625%, due 02/11/2031	743	0.07
960	Ecopetrol SA, 5.875%, due 28/05/2045	678	0.07
		1,421	0.14
Denmark — 0.22% (28 February 2023: 0.19%)			
280	Danske Bank A/S, 144A, 3.244%, due 20/12/2025 *	268	0.03
2,040	Danske Bank A/S, 144A, 4.298%, due 01/04/2028 *	1,921	0.19
		2,189	0.22
France — 1.17% (28 February 2023: 1.08%)			
280	BNP Paribas SA, 144A, 3.375%, due 09/01/2025	271	0.03
310	BNP Paribas SA, 144A, 4.705%, due 10/01/2025 *	308	0.03
1,660	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	1,552	0.16
620	BNP Paribas SA, 144A, 4.625%, due 13/03/2027	595	0.06
2,890	BNP Paribas SA, 144A, 1.675%, due 30/06/2027 *	2,581	0.26
1,160	BNP Paribas SA, 144A, 4.400%, due 14/08/2028	1,097	0.11
1,620	BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	1,588	0.16
360	BNP Paribas SA, 144A, 5.198%, due 10/01/2030 *	348	0.03
550	BNP Paribas SA, 144A, 4.375%, due 01/03/2033 *	498	0.05
710	BNP Paribas SA, 144A, 8.500%, Perpetual *	709	0.07
500	BPCE SA, 144A, 5.150%, due 21/07/2024	494	0.05
590	Credit Agricole SA, 144A, 4.000%, due 10/01/2033 *	529	0.05
240	Danone SA, 144A, 2.947%, due 02/11/2026	225	0.02
940	WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 3.750%, due 17/09/2024	897	0.09
		11,692	1.17

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
India — 0.10% (28 February 2023: 0.10%)			
330	Reliance Industries Ltd, 144A, 2.875%, due 12/01/2032	271	0.03
1,020	Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	695	0.07
		966	0.10
Ireland — 0.42% (28 February 2023: 0.38%)			
850	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.150%, due 15/02/2024	838	0.08
1,990	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, due 29/10/2026	1,792	0.18
1,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	868	0.09
480	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	390	0.04
162	Avolon TLB Borrower 1 (US) LLC, 7.664%, due 01/12/2027 *	162	0.02
120	Park Aerospace Holdings Ltd, 144A, 5.500%, due 15/02/2024	119	0.01
		4,169	0.42
Israel — 0.41% (28 February 2023: 0.42%)			
590	Teva Pharmaceutical Finance Netherlands III BV, 7.125%, due 31/01/2025	594	0.06
1,570	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,421	0.14
430	Teva Pharmaceutical Finance Netherlands III BV, 4.750%, due 09/05/2027	402	0.04
1,530	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	1,417	0.14
240	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	255	0.03
		4,089	0.41
Italy — 0.19% (28 February 2023: 0.17%)			
1,160	Intesa Sanpaolo SpA, 144A, 5.017%, due 26/06/2024	1,134	0.11
850	Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	818	0.08
		1,952	0.19
Japan — 0.40% (28 February 2023: 0.37%)			
540	Mitsubishi UFJ Financial Group Inc, 3.837%, due 17/04/2026 *	523	0.05
560	Mitsubishi UFJ Financial Group Inc, 4.080%, due 19/04/2028 *	532	0.05
580	Nissan Motor Co Ltd, 144A, 3.043%, due 15/09/2023	579	0.06
1,600	Nissan Motor Co Ltd, 144A, 3.522%, due 17/09/2025	1,516	0.15
990	Nissan Motor Co Ltd, 144A, 4.345%, due 17/09/2027	908	0.09
		4,058	0.40
Kazakhstan — 0.06% (28 February 2023: 0.05%)			
200	KazMunayGas National Co JSC, 144A, 5.750%, due 19/04/2047	161	0.02
520	KazMunayGas National Co JSC, 144A, 6.375%, due 24/10/2048	437	0.04
		598	0.06
Kuwait — 0.05% (28 February 2023: 0.04%)			
520	MEGlobal BV, 144A, 4.250%, due 03/11/2026	499	0.05
Luxembourg — 0.06% (28 February 2023: 0.01%)			
620	Altice Financing SA, 144A, 5.750%, due 15/08/2029	491	0.05
150	ArcelorMittal SA, 7.000%, due 15/10/2039	155	0.01
		646	0.06
Macau — 0.40% (28 February 2023: 0.43%)			
2,290	Sands China Ltd, 5.375%, due 08/08/2025	2,216	0.22
710	Sands China Ltd, 2.800%, due 08/03/2027	619	0.06
580	Sands China Ltd, 5.650%, due 08/08/2028	548	0.06
730	Sands China Ltd, 3.100%, due 08/03/2029	609	0.06
		3,992	0.40
Mexico — 0.11% (28 February 2023: 0.11%)			
20	America Movil SAB de CV, 6.375%, due 01/03/2035	22	-
20	America Movil SAB de CV, 6.125%, due 15/11/2037	21	-
1,110	Southern Copper Corp, 5.250%, due 08/11/2042	1,027	0.11
		1,070	0.11
Morocco — 0.11% (28 February 2023: 0.12%)			
940	OCP SA, 144A, 3.750%, due 23/06/2031	778	0.08
480	OCP SA, 144A, 5.125%, due 23/06/2051	341	0.03
		1,119	0.11
Netherlands — 0.49% (28 February 2023: 0.45%)			
200	ABN AMRO Bank NV, 144A, 4.750%, due 28/07/2025	194	0.02
1,840	Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	1,785	0.18

Face Value (000's)		Value (000's) $	% of Net Asset Value
250	Cooperatieve Rabobank UA, 144A, 1.339%, due 24/06/2026 *	230	0.02
600	Cooperatieve Rabobank UA, 144A, 3.649%, due 06/04/2028 *	557	0.06
350	Cooperatieve Rabobank UA, 144A, 3.758%, due 06/04/2033 *	302	0.03
160	Shell International Finance BV, 4.550%, due 12/08/2043	145	0.01
770	Shell International Finance BV, 4.375%, due 11/05/2045	669	0.07
270	Shell International Finance BV, 4.000%, due 10/05/2046	222	0.02
1,120	Shell International Finance BV, 3.250%, due 06/04/2050	796	0.08
		4,900	0.49
South Africa — 0.11% (28 February 2023: 0.10%)			
670	Anglo American Capital Plc, 144A, 3.625%, due 11/09/2024	655	0.06
200	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	194	0.02
290	Anglo American Capital Plc, 144A, 4.000%, due 11/09/2027	274	0.03
		1,123	0.11
Spain — 0.22% (28 February 2023: 0.19%)			
1,200	Banco Santander SA, 2.746%, due 28/05/2025	1,136	0.11
200	Banco Santander SA, 4.175%, due 24/03/2028 *	188	0.02
500	Telefonica Emisiones SA, 4.103%, due 08/03/2027	476	0.05
210	Telefonica Emisiones SA, 5.213%, due 08/03/2047	176	0.02
260	Telefonica Emisiones SA, 4.895%, due 06/03/2048	208	0.02
		2,184	0.22
Switzerland — 1.19% (28 February 2023: 1.28%)			
1,570	Credit Suisse AG/New York NY, 7.950%, due 09/01/2025	1,602	0.16
710	Credit Suisse AG/New York NY, 2.950%, due 09/04/2025	675	0.07
1,530	Credit Suisse AG/New York NY, 5.000%, due 09/07/2027	1,491	0.15
1,640	Credit Suisse AG/New York NY, 7.500%, due 15/02/2028	1,755	0.17
200	UBS AG/London, 144A, 4.500%, due 26/06/2048	178	0.02
700	UBS Group AG, 144A, 2.593%, due 11/09/2025 *	675	0.07
270	UBS Group AG, 144A, 4.488%, due 12/05/2026 *	262	0.03
610	UBS Group AG, 144A, 2.193%, due 05/06/2026 *	569	0.06
680	UBS Group AG, 144A, 4.751%, due 12/05/2028 *	653	0.06
670	UBS Group AG, 144A, 4.194%, due 01/04/2031 *	604	0.06
720	UBS Group AG, 144A, 3.091%, due 14/05/2032 *	594	0.06
300	UBS Group AG, 144A, 2.746%, due 11/02/2033 *	236	0.02
420	UBS Group AG, 144A, 9.016%, due 15/11/2033 *	509	0.05
2,090	UBS Group AG, 144A, 7.000%, Perpetual *	2,077	0.21
		11,880	1.19
United Arab Emirates — 0.09% (28 February 2023: 0.08%)			
200	DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	186	0.02
760	DP World Ltd/United Arab Emirates, 5.625%, due 25/09/2048	704	0.07
		890	0.09
United Kingdom — 0.93% (28 February 2023: 1.05%)			
410	Barclays Plc, 4.972%, due 16/05/2029 *	390	0.04
2,610	Barclays Plc, 5.088%, due 20/06/2030 *	2,393	0.24
430	HSBC Holdings Plc, 4.250%, due 18/08/2025	415	0.04
330	HSBC Holdings Plc, 4.300%, due 08/03/2026	319	0.03
400	HSBC Holdings Plc, 4.041%, due 13/03/2028 *	376	0.04
400	HSBC Holdings Plc, 4.583%, due 19/06/2029 *	378	0.04
950	HSBC Holdings Plc, 4.762%, due 29/03/2033 *	845	0.09
340	HSBC Holdings Plc, 6.500%, due 02/05/2036	346	0.04
820	Lloyds Banking Group Plc, 4.650%, due 24/03/2026	792	0.08
780	Lloyds Banking Group Plc, 4.375%, due 22/03/2028	740	0.07
630	NatWest Group Plc, 4.269%, due 22/03/2025 *	623	0.06
230	NatWest Group Plc, 4.892%, due 18/05/2029 *	219	0.02
250	NatWest Group Plc, 5.076%, due 27/01/2030 *	238	0.02
420	Standard Chartered Plc, 144A, 5.700%, due 26/03/2044	381	0.04
340	Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	311	0.03
630	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	527	0.05
		9,293	0.93

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — 27.10% (28 February 2023: 27.97%)			
470	3M Co, 2.375%, due 26/08/2029	406	0.04
130	3M Co, 3.050%, due 15/04/2030	116	0.01
670	3M Co, 3.700%, due 15/04/2050	515	0.05
230	Abbott Laboratories, 4.750%, due 30/11/2036	229	0.02
420	Abbott Laboratories, 4.900%, due 30/11/2046	410	0.04
140	AbbVie Inc, 3.750%, due 14/11/2023	139	0.01
1,990	AbbVie Inc, 2.600%, due 21/11/2024	1,921	0.19
590	AbbVie Inc, 3.800%, due 15/03/2025	575	0.06
250	AbbVie Inc, 3.600%, due 14/05/2025	243	0.02
520	AbbVie Inc, 2.950%, due 21/11/2026	487	0.05
3,520	AbbVie Inc, 3.200%, due 21/11/2029	3,175	0.32
7	AbbVie Inc, 4.750%, due 15/03/2045	6	-
90	AbbVie Inc, 4.875%, due 14/11/2048	83	0.01
110	AbbVie Inc, 4.250%, due 21/11/2049	93	0.01
450	Air Lease Corp, 3.375%, due 01/07/2025	429	0.04
600	Air Lease Corp, 5.300%, due 01/02/2028	590	0.06
370	Alphabet Inc, 1.100%, due 15/08/2030	297	0.03
370	Alphabet Inc, 1.900%, due 15/08/2040	249	0.03
230	Alphabet Inc, 2.050%, due 15/08/2050	138	0.01
210	Amazon.com Inc, 3.300%, due 13/04/2027	200	0.02
800	Amazon.com Inc, 1.200%, due 03/06/2027	705	0.07
320	Amazon.com Inc, 3.150%, due 22/08/2027	301	0.03
430	Amazon.com Inc, 3.450%, due 13/04/2029	405	0.04
510	Amazon.com Inc, 1.500%, due 03/06/2030	415	0.04
260	Amazon.com Inc, 2.100%, due 12/05/2031	216	0.02
1,040	Amazon.com Inc, 3.600%, due 13/04/2032	957	0.10
1,710	Amazon.com Inc, 3.875%, due 22/08/2037	1,540	0.15
340	Amazon.com Inc, 4.950%, due 05/12/2044	336	0.03
320	Amazon.com Inc, 4.050%, due 22/08/2047	276	0.03
650	Amazon.com Inc, 2.500%, due 03/06/2050	415	0.04
140	Amazon.com Inc, 4.250%, due 22/08/2057	121	0.01
440	American Express Co, 3.375%, due 03/05/2024	433	0.04
1,000	American Express Co, 4.050%, due 03/05/2029	951	0.10
246	American International Group Inc, 2.500%, due 30/06/2025	233	0.02
220	American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	180	0.02
34	Amgen Inc, 4.663%, due 15/06/2051	29	-
270	Apache Corp, 7.750%, due 15/12/2029	282	0.03
17	Apache Corp, 6.000%, due 15/01/2037	16	-
930	Apache Corp, 5.100%, due 01/09/2040	774	0.08
60	Apache Corp, 5.250%, due 01/02/2042	49	0.01
510	Apache Corp, 4.750%, due 15/04/2043	390	0.04
180	Apache Corp, 4.250%, due 15/01/2044	123	0.01
290	Apache Corp, 5.350%, due 01/07/2049	233	0.02
720	Apple Inc, 2.450%, due 04/08/2026	674	0.07
250	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 4.000%, due 01/09/2029	203	0.02
300	AT&T Inc, 3.800%, due 15/02/2027	286	0.03
970	AT&T Inc, 2.300%, due 01/06/2027	869	0.09
150	AT&T Inc, 2.250%, due 01/02/2032	117	0.01
60	AT&T Inc, 2.550%, due 01/12/2033	46	-
170	AT&T Inc, 5.350%, due 01/09/2040	159	0.02
190	AT&T Inc, 5.550%, due 15/08/2041	179	0.02
161	AT&T Inc, 4.350%, due 15/06/2045	127	0.01
1,218	AT&T Inc, 4.500%, due 09/03/2048	973	0.10
70	AT&T Inc, 3.800%, due 01/12/2057	47	-
465	AT&T Inc, 3.650%, due 15/09/2059	301	0.03
530	Ball Corp, 3.125%, due 15/09/2031	430	0.04
520	Bank of America Corp, 4.200%, due 26/08/2024	511	0.05
470	Bank of America Corp, 4.000%, due 22/01/2025	458	0.05
130	Bank of America Corp, 4.450%, due 03/03/2026	126	0.01
830	Bank of America Corp, 3.500%, due 19/04/2026	790	0.08
1,510	Bank of America Corp, 1.319%, due 19/06/2026 *	1,390	0.14
970	Bank of America Corp, 4.250%, due 22/10/2026	932	0.09
1,290	Bank of America Corp, 4.376%, due 27/04/2028 *	1,239	0.12
940	Bank of America Corp, 3.593%, due 21/07/2028 *	875	0.09
1,770	Bank of America Corp, 3.419%, due 20/12/2028 *	1,624	0.16
2,470	Bank of America Corp, 3.970%, due 05/03/2029 *	2,309	0.23
1,480	Bank of America Corp, 3.974%, due 07/02/2030 *	1,363	0.14
1,500	Bank of America Corp, 2.884%, due 22/10/2030 *	1,288	0.13
1,580	Bank of America Corp, 2.572%, due 20/10/2032 *	1,267	0.13
1,870	Bank of America Corp, 2.972%, due 04/02/2033 *	1,538	0.15
560	Bank of America Corp, 4.330%, due 15/03/2050 *	475	0.05
2,070	Bank of America Corp, 4.083%, due 20/03/2051 *	1,665	0.17
380	Bank of New York Mellon Corp/The, 1.600%, due 24/04/2025	357	0.04
30	Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	27	-
435	Becton Dickinson & Co, 3.363%, due 06/06/2024	427	0.04
26	Becton Dickinson & Co, 3.734%, due 15/12/2024	25	-
377	Becton Dickinson & Co, 4.685%, due 15/12/2044	334	0.03

Face Value (000's)		Value (000's) $	% of Net Asset Value
180	Becton Dickinson & Co, 4.669%, due 06/06/2047	160	0.02
850	Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	749	0.08
3,380	Boston Properties LP, 3.400%, due 21/06/2029	2,895	0.29
950	BP Capital Markets America Inc, 3.119%, due 04/05/2026	904	0.09
440	BP Capital Markets America Inc, 3.633%, due 06/04/2030	407	0.04
900	BP Capital Markets America Inc, 3.000%, due 24/02/2050	600	0.06
43	Brighthouse Financial Inc, 4.700%, due 22/06/2047	32	-
532	Bristol-Myers Squibb Co, 3.200%, due 15/06/2026	508	0.05
705	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	653	0.07
2,040	Broadcom Inc, 144A, 3.137%, due 15/11/2035	1,558	0.16
110	Builders FirstSource Inc, 144A, 4.250%, due 01/02/2032	94	0.01
630	Cameron LNG LLC, 144A, 2.902%, due 15/07/2031	539	0.05
850	Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	704	0.07
30	Carrier Global Corp, 2.700%, due 15/02/2031	25	-
50	Carrier Global Corp, 3.577%, due 05/04/2050	36	-
70	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 15/08/2030	59	0.01
370	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.750%, due 01/02/2032	307	0.03
770	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	625	0.06
360	Centene Corp, 4.250%, due 15/12/2027	337	0.03
520	Centene Corp, 4.625%, due 15/12/2029	479	0.05
290	Centene Corp, 3.375%, due 15/02/2030	248	0.03
50	Centene Corp, 3.000%, due 15/10/2030	42	-
60	Centene Corp, 2.625%, due 01/08/2031	48	-
1,170	Charles Schwab Corp/The, 5.875%, due 24/08/2026	1,177	0.12
230	Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	234	0.02
760	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	747	0.07
1,440	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	1,342	0.13
1,200	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	1,143	0.11
380	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	335	0.03
500	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	424	0.04
270	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/03/2042	177	0.02
260	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, due 23/10/2045	239	0.02
70	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/05/2047	56	0.01
430	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	363	0.04
240	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	185	0.02
210	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	156	0.02
440	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, due 01/04/2063	346	0.03
400	Cheniere Energy Inc, 4.625%, due 15/10/2028	377	0.04
130	Cheniere Energy Partners LP, 4.000%, due 01/03/2031	115	0.01
690	Cheniere Energy Partners LP, 3.250%, due 31/01/2032	571	0.06
340	Chevron Corp, 2.954%, due 16/05/2026	324	0.03
240	Chevron Corp, 1.995%, due 11/05/2027	218	0.02
80	Chevron Corp, 3.078%, due 11/05/2050	57	0.01
950	Chevron USA Inc, 3.850%, due 15/01/2028	919	0.09
140	Chubb INA Holdings Inc, 3.350%, due 03/05/2026	134	0.01
290	Cigna Group/The, 4.125%, due 15/11/2025	283	0.03
2,840	Cigna Group/The, 4.375%, due 15/10/2028	2,737	0.27
110	Cigna Group/The, 4.900%, due 15/12/2048	98	0.01
90	Cigna Group/The, 3.400%, due 15/03/2050	63	0.01
270	Cintas Corp No 2, 3.700%, due 01/04/2027	259	0.03
300	Cintas Corp No 2, 4.000%, due 01/05/2032	281	0.03
330	Citigroup Inc, 3.300%, due 27/04/2025	319	0.03

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
440	Citigroup Inc, 4.400%, due 10/06/2025	429	0.04
220	Citigroup Inc, 5.500%, due 13/09/2025	219	0.02
490	Citigroup Inc, 3.106%, due 08/04/2026 *	469	0.05
110	Citigroup Inc, 4.300%, due 20/11/2026	106	0.01
1,260	Citigroup Inc, 4.450%, due 29/09/2027	1,205	0.12
450	Citigroup Inc, 4.658%, due 24/05/2028 *	438	0.04
60	Citigroup Inc, 4.125%, due 25/07/2028	56	0.01
1,360	Citigroup Inc, 3.520%, due 27/10/2028 *	1,256	0.13
1,180	Citigroup Inc, 4.075%, due 23/04/2029 *	1,107	0.11
1,470	Citigroup Inc, 3.980%, due 20/03/2030 *	1,355	0.14
1,590	Citigroup Inc, 4.412%, due 31/03/2031 *	1,477	0.15
1,180	Citigroup Inc, 2.520%, due 03/11/2032 *	937	0.09
1,150	Citigroup Inc, 3.785%, due 17/03/2033 *	1,000	0.10
540	Citigroup Inc, 4.910%, due 24/05/2033 *	514	0.05
1,456	Citigroup Inc, 8.125%, due 15/07/2039	1,814	0.18
255	Citigroup Inc, 5.300%, due 06/05/2044	232	0.02
390	Citigroup Inc, Series P, 5.950%, Perpetual *	377	0.04
90	Citigroup Inc, Series M, 6.300%, Perpetual *	89	0.01
100	Citigroup Inc, Series 0, 9.699%, Perpetual *	100	0.01
720	Coca-Cola Co/The, 3.375%, due 25/03/2027	690	0.07
370	Coca-Cola Co/The, 1.450%, due 01/06/2027	331	0.03
20	Coca-Cola Co/The, 2.500%, due 01/06/2040	14	-
280	Coca-Cola Co/The, 2.600%, due 01/06/2050	187	0.02
1,090	Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	1,102	0.11
380	Columbia Pipelines Operating Co LLC, 144A, 6.544%, due 15/11/2053	389	0.04
130	Comcast Corp, 3.950%, due 15/10/2025	127	0.01
640	Comcast Corp, 3.150%, due 01/03/2026	611	0.06
280	Comcast Corp, 3.300%, due 01/04/2027	264	0.03
1,090	Comcast Corp, 4.150%, due 15/10/2028	1,052	0.11
390	Comcast Corp, 3.400%, due 01/04/2030	356	0.04
510	Comcast Corp, 4.250%, due 15/10/2030	486	0.05
60	Comcast Corp, 4.250%, due 15/01/2033	56	0.01
60	Comcast Corp, 5.650%, due 15/06/2035	62	0.01
13	Comcast Corp, 6.500%, due 15/11/2035	14	-
1,420	Comcast Corp, 3.900%, due 01/03/2038	1,212	0.12
400	Comcast Corp, 3.250%, due 01/11/2039	308	0.03
300	Comcast Corp, 3.750%, due 01/04/2040	247	0.02
80	Comcast Corp, 3.400%, due 15/07/2046	59	0.01
120	Comcast Corp, 4.000%, due 15/08/2047	96	0.01
224	Comcast Corp, 3.969%, due 01/11/2047	180	0.02
110	Comcast Corp, 4.000%, due 01/03/2048	89	0.01
293	Comcast Corp, 3.999%, due 01/11/2049	234	0.02
200	Comcast Corp, 3.450%, due 01/02/2050	146	0.01
619	Comcast Corp, 2.887%, due 01/11/2051	397	0.04
66	Comcast Corp, 4.049%, due 01/11/2052	53	0.01
137	Comcast Corp, 2.937%, due 01/11/2056	85	0.01
100	Comcast Corp, 4.950%, due 15/10/2058	92	0.01
74	Comcast Corp, 2.987%, due 01/11/2063	45	-
20	CommonSpirit Health, 4.350%, due 01/11/2042	17	-
300	CommScope Inc, 144A, 6.000%, due 01/03/2026	273	0.03
130	CommScope Inc, 144A, 4.750%, due 01/09/2029	97	0.01
85	ConocoPhillips Co, 6.950%, due 15/04/2029	94	0.01
240	Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	217	0.02
190	Consolidated Edison Co of New York Inc, Series 20B, 3.950%, due 01/04/2050	151	0.02
440	Constellation Brands Inc, 4.750%, due 15/11/2024	436	0.04
450	Constellation Brands Inc, 4.350%, due 09/05/2027	436	0.04
130	Continental Resources Inc/OK, 3.800%, due 01/06/2024	128	0.01
290	Continental Resources Inc/OK, 144A, 2.268%, due 15/11/2026	259	0.03
1,000	Continental Resources Inc/OK, 4.375%, due 15/01/2028	942	0.09
390	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	373	0.04
100	Continental Resources Inc/OK, 4.900%, due 01/06/2044	77	0.01
1,020	Costco Wholesale Corp, 1.375%, due 20/06/2027	902	0.09
340	Costco Wholesale Corp, 1.600%, due 20/04/2030	281	0.03
1,790	Coterra Energy Inc, 3.900%, due 15/05/2027	1,703	0.17
560	Coterra Energy Inc, 4.375%, due 15/03/2029	527	0.05
300	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	214	0.02
200	CSC Holdings LLC, 144A, 3.375%, due 15/02/2031	138	0.01
510	CSC Holdings LLC, 144A, 4.500%, due 15/11/2031	363	0.04
130	CTR Partnership LP / CareTrust Capital Corp, 144A, 3.875%, due 30/06/2028	113	0.01
541	CVS Health Corp, 3.875%, due 20/07/2025	525	0.05
220	CVS Health Corp, 3.625%, due 01/04/2027	208	0.02
268	CVS Health Corp, 4.300%, due 25/03/2028	258	0.03
530	CVS Health Corp, 3.750%, due 01/04/2030	482	0.05
410	CVS Health Corp, 2.125%, due 15/09/2031	324	0.03
400	CVS Health Corp, 4.780%, due 25/03/2038	358	0.04
220	CVS Health Corp, 4.125%, due 01/04/2040	179	0.02
440	CVS Health Corp, 5.125%, due 20/07/2045	392	0.04
2,800	CVS Health Corp, 5.050%, due 25/03/2048	2,458	0.25
70	CVS Health Corp, 4.250%, due 01/04/2050	55	0.01
15	CVS Pass-Through Trust, 6.036%, due 10/12/2028	15	-
28	CVS Pass-Through Trust, 6.943%, due 10/01/2030	28	-
150	DCP Midstream Operating LP, 144A, 6.450%, due 03/11/2036	153	0.02
140	Deere & Co, 3.100%, due 15/04/2030	127	0.01
510	Deere & Co, 3.750%, due 15/04/2050	437	0.04
410	Delta Air Lines Inc, 2.900%, due 28/10/2024	398	0.04
630	Delta Air Lines Inc, 7.375%, due 15/01/2026	649	0.07
530	Devon Energy Corp, 5.850%, due 15/12/2025	533	0.05
260	Devon Energy Corp, 4.500%, due 15/01/2030	243	0.02
40	Devon Energy Corp, 5.600%, due 15/07/2041	37	-
520	Devon Energy Corp, 4.750%, due 15/05/2042	434	0.04
1,480	Devon Energy Corp, 5.000%, due 15/06/2045	1,268	0.13
50	Diamondback Energy Inc, 3.250%, due 01/12/2026	47	-
660	Diamondback Energy Inc, 3.500%, due 01/12/2029	598	0.06
480	Diamondback Energy Inc, 4.400%, due 24/03/2051	373	0.04
450	DISH DBS Corp, 5.875%, due 15/11/2024	419	0.04
410	DISH DBS Corp, 7.750%, due 01/07/2026	307	0.03
230	DISH DBS Corp, 144A, 5.250%, due 01/12/2026	194	0.02
40	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	31	-
170	DISH DBS Corp, 5.125%, due 01/06/2029	92	0.01
130	Duke Energy Carolinas LLC, 5.300%, due 15/02/2040	127	0.01
640	Duke Energy Ohio Inc, 3.650%, due 01/02/2029	597	0.06
420	Eaton Corp, 4.150%, due 02/11/2042	365	0.04
36	El Paso Natural Gas Co LLC, 8.375%, due 15/06/2032	41	-
200	Elevance Health Inc, 3.350%, due 01/12/2024	195	0.02
840	Elevance Health Inc, 4.100%, due 15/05/2032	774	0.08
360	Elevance Health Inc, 4.550%, due 15/05/2052	310	0.03
720	Enterprise Products Operating LLC, 4.150%, due 16/10/2028	688	0.07
510	Enterprise Products Operating LLC, 2.800%, due 31/01/2030	442	0.04
1,880	Enterprise Products Operating LLC, 4.200%, due 31/01/2050	1,504	0.15
280	Enterprise Products Operating LLC, 3.700%, due 31/01/2051	205	0.02
90	Enterprise Products Operating LLC, 3.950%, due 31/01/2060	66	0.01
220	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	183	0.02
240	EOG Resources Inc, 4.150%, due 15/01/2026	235	0.02
190	EOG Resources Inc, 4.375%, due 15/04/2030	185	0.02
690	EOG Resources Inc, 3.900%, due 01/04/2035	611	0.06
180	EOG Resources Inc, 4.950%, due 15/04/2050	170	0.02
28	EQT Corp, 6.125%, due 01/02/2025	28	-
20	EQT Corp, 144A, 3.125%, due 15/05/2026	19	-
1,340	EQT Corp, 3.900%, due 01/10/2027	1,252	0.13
200	EQT Corp, 5.000%, due 15/01/2029	190	0.02
420	EQT Corp, 144A, 3.625%, due 15/05/2031	363	0.04
180	Exxon Mobil Corp, 3.043%, due 01/03/2026	172	0.02
440	Exxon Mobil Corp, 3.482%, due 19/03/2030	407	0.04
1,010	Exxon Mobil Corp, 4.114%, due 01/03/2046	859	0.09
80	Exxon Mobil Corp, 4.327%, due 19/03/2050	69	0.01
270	FirstEnergy Corp, Series A, 1.600%, due 15/01/2026	245	0.02
3,160	FirstEnergy Corp, Series B, 4.150%, due 15/07/2027	2,984	0.30
1,000	FirstEnergy Corp, Series C, 5.100%, due 15/07/2047	871	0.09
770	Ford Motor Co, 3.250%, due 12/02/2032	602	0.06
570	Ford Motor Co, 6.100%, due 19/08/2032	545	0.05
150	Ford Motor Co, 4.750%, due 15/01/2043	112	0.01
400	Ford Motor Credit Co LLC, 5.125%, due 16/06/2025	390	0.04
1,390	Ford Motor Credit Co LLC, 4.950%, due 28/05/2027	1,306	0.13
600	Ford Motor Credit Co LLC, 4.125%, due 17/08/2027	545	0.05
610	Ford Motor Credit Co LLC, 7.350%, due 04/11/2027	621	0.06
260	Ford Motor Credit Co LLC, 2.900%, due 16/02/2028	222	0.02
200	Ford Motor Credit Co LLC, 2.900%, due 10/02/2029	165	0.02
810	Ford Motor Credit Co LLC, 5.113%, due 03/05/2029	746	0.07
890	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	754	0.08
500	Ford Motor Credit Co LLC, 3.625%, due 17/06/2031	406	0.04
30	Freeport-McMoRan Inc, 4.550%, due 14/11/2024	30	-
260	Freeport-McMoRan Inc, 4.625%, due 01/08/2030	241	0.02
240	Freeport-McMoRan Inc, 5.400%, due 14/11/2034	228	0.02
670	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	602	0.06
440	General Motors Co, 6.125%, due 01/10/2025	442	0.04
210	General Motors Co, 5.600%, due 15/10/2032	202	0.02
50	General Motors Co, 6.600%, due 01/04/2036	50	0.01

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
50	General Motors Co, 5.150%, due 01/04/2038	44	-
230	General Motors Co, 6.250%, due 02/10/2043	217	0.02
330	General Motors Co, 5.950%, due 01/04/2049	296	0.03
50	General Motors Financial Co Inc, 4.350%, due 17/01/2027	48	-
200	Gilead Sciences Inc, 3.500%, due 01/02/2025	195	0.02
250	Gilead Sciences Inc, 4.750%, due 01/03/2046	228	0.02
10	GLP Capital LP / GLP Financing II Inc, 5.250%, due 01/06/2025	10	-
80	GLP Capital LP / GLP Financing II Inc, 5.375%, due 15/04/2026	78	0.01
3	Goldman Sachs Capital II, 6.439%, Perpetual *	2	-
800	Goldman Sachs Group Inc/The, 3.850%, due 08/07/2024	787	0.08
760	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	734	0.07
460	Goldman Sachs Group Inc/The, 4.250%, due 21/10/2025	447	0.04
1,390	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	1,290	0.13
1,970	Goldman Sachs Group Inc/The, 3.500%, due 16/11/2026	1,852	0.19
270	Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	253	0.03
4,320	Goldman Sachs Group Inc/The, 3.814%, due 23/04/2029 *	3,999	0.40
2,240	Goldman Sachs Group Inc/The, 4.223%, due 01/05/2029 *	2,112	0.21
2,940	Goldman Sachs Group Inc/The, 2.650%, due 21/10/2032 *	2,360	0.24
670	Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	708	0.07
160	Goldman Sachs Group Inc/The, 3.210%, due 22/04/2042 *	115	0.01
380	Goldman Sachs Group Inc/The, 2.908%, due 21/07/2042 *	263	0.03
450	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	414	0.04
540	Goldman Sachs Group Inc/The, 4.750%, due 21/10/2045	486	0.05
100	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	87	0.01
580	Haleon US Capital LLC, 3.375%, due 24/03/2027	546	0.05
410	Haleon US Capital LLC, 3.375%, due 24/03/2029	375	0.04
370	Haleon US Capital LLC, 3.625%, due 24/03/2032	329	0.03
11	Halliburton Co, 3.800%, due 15/11/2025	11	-
60	Halliburton Co, 4.850%, due 15/11/2035	56	0.01
320	Halliburton Co, 5.000%, due 15/11/2045	288	0.03
100	HCA Inc, 5.000%, due 15/03/2024	99	0.01
270	HCA Inc, 5.375%, due 01/02/2025	268	0.03
10	HCA Inc, 5.250%, due 15/04/2025	10	-
170	HCA Inc, 5.250%, due 15/06/2026	168	0.02
30	HCA Inc, 5.375%, due 01/09/2026	30	-
90	HCA Inc, 5.625%, due 01/09/2028	90	0.01
660	HCA Inc, 5.875%, due 01/02/2029	664	0.07
930	HCA Inc, 3.500%, due 01/09/2030	813	0.08
400	HCA Inc, 5.500%, due 15/06/2047	364	0.04
180	Hershey Co/The, 0.900%, due 01/06/2025	167	0.02
380	Home Depot Inc/The, 2.500%, due 15/04/2027	351	0.04
70	Home Depot Inc/The, 3.900%, due 06/12/2028	67	0.01
440	Home Depot Inc/The, 2.700%, due 15/04/2030	387	0.04
360	Home Depot Inc/The, 3.300%, due 15/04/2040	284	0.03
90	Home Depot Inc/The, 3.900%, due 15/06/2047	73	0.01
1,120	Home Depot Inc/The, 3.350%, due 15/04/2050	821	0.08
430	Humana Inc, 3.950%, due 15/03/2027	413	0.04
1,100	Humana Inc, 3.125%, due 15/08/2029	979	0.10
190	Humana Inc, 2.150%, due 03/02/2032	149	0.02
70	Humana Inc, 4.625%, due 01/12/2042	60	0.01
20	Humana Inc, 4.800%, due 15/03/2047	18	-
50	ILFC E-Capital Trust II, 144A, 7.314%, due 21/12/2065 *	37	-
350	Intel Corp, 1.600%, due 12/08/2028	301	0.03
240	Intel Corp, 5.125%, due 10/02/2030	241	0.02
130	Intel Corp, 3.734%, due 08/12/2047	99	0.01
380	Intel Corp, 4.750%, due 25/03/2050	334	0.03
200	Intel Corp, 3.050%, due 12/08/2051	130	0.01
1,230	Intercontinental Exchange Inc, 4.600%, due 15/03/2033	1,176	0.12
210	Intercontinental Exchange Inc, 4.950%, due 15/06/2052	196	0.02
1,940	International Business Machines Corp, 3.000%, due 15/05/2024	1,905	0.19
790	Johnson & Johnson, 3.625%, due 03/03/2037	699	0.07
250	JPMorgan Chase & Co, 3.875%, due 10/09/2024	245	0.02
1,400	JPMorgan Chase & Co, 4.023%, due 05/12/2024 *	1,393	0.14
940	JPMorgan Chase & Co, 2.083%, due 22/04/2026 *	885	0.09
1,000	JPMorgan Chase & Co, 3.509%, due 23/01/2029 *	922	0.09
610	JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	576	0.06
780	JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	744	0.07
640	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	537	0.05
790	JPMorgan Chase & Co, 2.545%, due 08/11/2032 *	638	0.06
1,660	JPMorgan Chase & Co, 4.950%, due 01/06/2045	1,527	0.15
300	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	203	0.02
870	Kenvue Inc, 144A, 4.900%, due 22/03/2033	866	0.09
380	Kinder Morgan Energy Partners LP, 3.500%, due 01/09/2023	380	0.04
110	Kinder Morgan Energy Partners LP, 4.250%, due 01/09/2024	108	0.01
300	Kinder Morgan Inc, 4.300%, due 01/06/2025	293	0.03
520	Kinder Morgan Inc, 4.300%, due 01/03/2028	496	0.05
270	Kinder Morgan Inc, 5.300%, due 01/12/2034	257	0.03
370	Kinder Morgan Inc, 5.550%, due 01/06/2045	335	0.03
60	Kinder Morgan Inc, 5.200%, due 01/03/2048	52	0.01
30	KKR Group Finance Co II LLC, 144A, 5.500%, due 01/02/2043	27	-
130	Kraft Heinz Foods Co, 3.000%, due 01/06/2026	123	0.01
150	Kraft Heinz Foods Co, 4.250%, due 01/03/2031	141	0.01
20	Kraft Heinz Foods Co, 6.750%, due 15/03/2032	22	-
80	Kraft Heinz Foods Co, 5.000%, due 15/07/2035	78	0.01
50	Kraft Heinz Foods Co, 6.875%, due 26/01/2039	55	0.01
10	Kraft Heinz Foods Co, 144A, 7.125%, due 01/08/2039	11	-
10	Kraft Heinz Foods Co, 4.625%, due 01/10/2039	9	-
170	Kraft Heinz Foods Co, 5.000%, due 04/06/2042	155	0.02
520	Kraft Heinz Foods Co, 5.200%, due 15/07/2045	478	0.05
80	Kraft Heinz Foods Co, 4.375%, due 01/06/2046	66	0.01
260	Kraft Heinz Foods Co, 4.875%, due 01/10/2049	231	0.02
300	Kraft Heinz Foods Co, 5.500%, due 01/06/2050	290	0.03
1,860	Las Vegas Sands Corp, 3.200%, due 08/08/2024	1,802	0.18
1,320	Las Vegas Sands Corp, 2.900%, due 25/06/2025	1,247	0.12
160	Lehman Brothers Escrow, Series DMTN, zero coupon, Perpetual ∞ε	-	-
120	Lennar Corp, 4.500%, due 30/04/2024	119	0.01
50	Lennar Corp, 4.750%, due 30/05/2025	49	0.01
460	Lennar Corp, 4.750%, due 29/11/2027	446	0.04
280	Lowe's Cos Inc, 4.500%, due 15/04/2030	270	0.03
300	Mars Inc, 144A, 3.200%, due 01/04/2030	271	0.03
110	Mastercard Inc, 3.850%, due 26/03/2050	91	0.01
100	McDonald's Corp, 1.450%, due 01/09/2025	93	0.01
460	McDonald's Corp, 3.700%, due 30/01/2026	445	0.04
310	McDonald's Corp, 3.500%, due 01/03/2027	295	0.03
360	McDonald's Corp, 3.500%, due 01/07/2027	342	0.03
260	McDonald's Corp, 3.800%, due 01/04/2028	249	0.03
130	McDonald's Corp, 3.600%, due 01/07/2030	120	0.01
80	McDonald's Corp, 3.625%, due 01/09/2049	60	0.01
600	McDonald's Corp, 4.200%, due 01/04/2050	499	0.05
60	MDC Holdings Inc, 6.000%, due 15/01/2043	53	0.01
450	Merck & Co Inc, 1.450%, due 24/06/2030	363	0.04
790	Merck & Co Inc, 2.750%, due 10/12/2051	519	0.05
300	MetLife Inc, 6.400%, due 15/12/2036	297	0.03
540	Micron Technology Inc, 5.875%, due 09/02/2033	534	0.05
50	Micron Technology Inc, 5.875%, due 15/09/2033	49	0.01
10	Microsoft Corp, 3.450%, due 08/08/2036	9	-
650	Microsoft Corp, 2.525%, due 01/06/2050	430	0.04
10	Microsoft Corp, 2.921%, due 17/03/2052	7	-
207	Microsoft Corp, 3.041%, due 17/03/2062	144	0.01
584	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	583	0.06
960	Mondelez International Inc, 1.500%, due 04/05/2025	898	0.09
2,060	Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	1,940	0.19
340	Morgan Stanley, 2.188%, due 28/04/2026 *	321	0.03
1,150	Morgan Stanley, 3.772%, due 24/01/2029 *	1,067	0.11
50	Morgan Stanley, 4.431%, due 23/01/2030 *	48	-
960	Morgan Stanley, 2.699%, due 22/01/2031 *	809	0.08
1,190	Morgan Stanley, 3.622%, due 01/04/2031 *	1,058	0.11
460	Morgan Stanley, 2.511%, due 20/10/2032 *	366	0.04
680	Morgan Stanley, 2.484%, due 16/09/2036 *	513	0.05
230	MPLX LP, 4.000%, due 15/03/2028	216	0.02
840	MPLX LP, 4.800%, due 15/02/2029	810	0.08
410	MPLX LP, 4.500%, due 15/04/2038	348	0.03
20	MPLX LP, 5.200%, due 01/03/2047	17	-
830	MPLX LP, 4.700%, due 15/04/2048	667	0.07
320	MPLX LP, 5.500%, due 15/02/2049	285	0.03
580	NIKE Inc, 2.750%, due 27/03/2027	542	0.05
290	NIKE Inc, 3.250%, due 27/03/2040	234	0.02
760	NIKE Inc, 3.375%, due 27/03/2050	588	0.06

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
	Corporate Bonds and Notes — (continued)		
	United States — (continued)		
320	NVIDIA Corp, 2.850%, due 01/04/2030	287	0.03
860	NVIDIA Corp, 3.500%, due 01/04/2040	717	0.07
350	NVIDIA Corp, 3.500%, due 01/04/2050	276	0.03
620	NVIDIA Corp, 3.700%, due 01/04/2060	495	0.05
14	Occidental Petroleum Corp, 6.950%, due 01/07/2024	14	-
130	Occidental Petroleum Corp, 5.550%, due 15/03/2026	129	0.01
410	Occidental Petroleum Corp, 3.400%, due 15/04/2026	385	0.04
610	Occidental Petroleum Corp, 3.200%, due 15/08/2026	558	0.06
260	Occidental Petroleum Corp, 3.000%, due 15/02/2027	234	0.02
360	Occidental Petroleum Corp, 3.500%, due 15/08/2029	311	0.03
260	Occidental Petroleum Corp, 7.875%, due 15/09/2031	288	0.03
730	Occidental Petroleum Corp, 6.450%, due 15/09/2036	747	0.07
200	Occidental Petroleum Corp, 6.200%, due 15/03/2040	198	0.02
240	Occidental Petroleum Corp, 4.625%, due 15/06/2045	183	0.02
240	Occidental Petroleum Corp, 6.600%, due 15/03/2046	247	0.02
100	Occidental Petroleum Corp, 4.400%, due 15/04/2046	77	0.01
380	Occidental Petroleum Corp, 4.100%, due 15/02/2047	262	0.03
260	Occidental Petroleum Corp, 4.200%, due 15/03/2048	192	0.02
1,000	Occidental Petroleum Corp, 4.400%, due 15/08/2049	716	0.07
220	ONEOK Inc, 5.550%, due 01/11/2026	220	0.02
350	ONEOK Inc, 5.800%, due 01/11/2030	351	0.04
720	ONEOK Inc, 6.050%, due 01/09/2033	726	0.07
930	ONEOK Inc, 6.625%, due 01/09/2053	939	0.09
1,000	Oracle Corp, 1.650%, due 25/03/2026	912	0.09
90	Oracle Corp, 2.950%, due 01/04/2030	78	0.01
430	Oracle Corp, 4.650%, due 06/05/2030	413	0.04
1,390	Oracle Corp, 2.875%, due 25/03/2031	1,175	0.12
300	Otis Worldwide Corp, 2.056%, due 05/04/2025	284	0.03
310	Pacific Gas and Electric Co, 2.100%, due 01/08/2027	268	0.03
390	Pacific Gas and Electric Co, 2.500%, due 01/02/2031	305	0.03
80	Pacific Gas and Electric Co, 3.300%, due 01/08/2040	54	0.01
190	Pacific Gas and Electric Co, 3.500%, due 01/08/2050	120	0.01
90	Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	85	0.01
560	PayPal Holdings Inc, 1.650%, due 01/06/2025	525	0.05
70	PepsiCo Inc, 2.625%, due 19/03/2027	65	0.01
320	PepsiCo Inc, 1.625%, due 01/05/2030	264	0.03
220	PepsiCo Inc, 2.875%, due 15/10/2049	156	0.02
620	Pfizer Inc, 2.625%, due 01/04/2030	545	0.05
580	Pfizer Inc, 1.700%, due 28/05/2030	478	0.05
170	Pioneer Natural Resources Co, 1.125%, due 15/01/2026	154	0.02
270	Pioneer Natural Resources Co, 1.900%, due 15/08/2030	218	0.02
470	Pioneer Natural Resources Co, 2.150%, due 15/01/2031	381	0.04
250	PNC Bank NA, 3.875%, due 10/04/2025	242	0.02
310	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	310	0.03
1,070	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	1,062	0.11
240	Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	221	0.02
120	Procter & Gamble Co/The, 2.800%, due 25/03/2027	113	0.01
340	Procter & Gamble Co/The, 3.000%, due 25/03/2030	311	0.03
3,900	Prologis LP, 1.250%, due 15/10/2030	3,007	0.30
200	Range Resources Corp, 4.875%, due 15/05/2025	196	0.02
60	Republic Services Inc, 2.500%, due 15/08/2024	58	0.01
140	Salesforce Inc, 3.700%, due 11/04/2028	134	0.01
80	Santander Holdings USA Inc, 4.500%, due 17/07/2025	78	0.01
322	Schlumberger Holdings Corp, 3.900%, due 17/05/2028	306	0.03
430	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	487	0.05
20	Southwestern Energy Co, 5.375%, due 01/02/2029	19	-
160	Southwestern Energy Co, 5.375%, due 15/03/2030	150	0.02
250	Southwestern Energy Co, 4.750%, due 01/02/2032	222	0.02
552	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	553	0.06
20	Sprint Capital Corp, 6.875%, due 15/11/2028	21	-
655	Sprint Capital Corp, 8.750%, due 15/03/2032	781	0.08
10	Sprint LLC, 7.875%, due 15/09/2023	10	-
220	Sprint LLC, 7.625%, due 15/02/2025	225	0.02
370	Targa Resources Corp, 5.200%, due 01/07/2027	366	0.04
240	Targa Resources Corp, 4.200%, due 01/02/2033	212	0.02
150	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.000%, due 15/01/2028	144	0.01
290	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.500%, due 01/03/2030	278	0.03
490	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	451	0.05
200	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	173	0.02
16	Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	18	-
300	Teachers Insurance & Annuity Association of America, 144A, 4.900%, due 15/09/2044	270	0.03
30	Tenet Healthcare Corp, 4.375%, due 15/01/2030	27	-
160	Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	137	0.01
380	Texas Instruments Inc, 1.750%, due 04/05/2030	317	0.03
980	The Vanguard Group Inc, 3.050%, due 22/08/2050 †∞	604	0.06
85	Time Warner Cable Enterprises LLC, 8.375%, due 15/07/2033	95	0.01
182	Time Warner Cable LLC, 6.550%, due 01/05/2037	173	0.02
420	Time Warner Cable LLC, 7.300%, due 01/07/2038	426	0.04
560	Time Warner Cable LLC, 5.875%, due 15/11/2040	488	0.05
50	TJX Cos Inc/The, 2.250%, due 15/09/2026	46	-
1,660	T-Mobile USA Inc, 3.500%, due 15/04/2025	1,606	0.16
160	T-Mobile USA Inc, 2.250%, due 15/02/2026	148	0.01
120	T-Mobile USA Inc, 3.750%, due 15/04/2027	114	0.01
520	T-Mobile USA Inc, 2.625%, due 15/02/2029	451	0.05
1,720	T-Mobile USA Inc, 3.875%, due 15/04/2030	1,571	0.16
450	T-Mobile USA Inc, 2.550%, due 15/02/2031	371	0.04
380	T-Mobile USA Inc, 2.875%, due 15/02/2031	320	0.03
270	T-Mobile USA Inc, 3.500%, due 15/04/2031	236	0.02
70	T-Mobile USA Inc, 2.250%, due 15/11/2031	56	0.01
1,170	T-Mobile USA Inc, 2.700%, due 15/03/2032	953	0.10
220	T-Mobile USA Inc, 3.000%, due 15/02/2041	156	0.02
10	T-Mobile USA Inc, 3.300%, due 15/02/2051	7	-
850	Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	889	0.09
560	Truist Financial Corp, 6.047%, due 08/06/2027 *	560	0.06
340	Union Pacific Corp, 3.750%, due 15/07/2025	331	0.03
820	Union Pacific Corp, 2.891%, due 06/04/2036	649	0.07
1,010	Union Pacific Corp, 3.839%, due 20/03/2060	776	0.08
470	Union Pacific Corp, 3.750%, due 05/02/2070	343	0.03
440	United Airlines Inc, 144A, 4.375%, due 15/04/2026	415	0.04
690	United Airlines Inc, 144A, 4.625%, due 15/04/2029	614	0.06
70	United Rentals North America Inc, 3.875%, due 15/11/2027	65	0.01
160	United Rentals North America Inc, 4.875%, due 15/01/2028	152	0.02
210	United Rentals North America Inc, 5.250%, due 15/01/2030	200	0.02
1,370	United Rentals North America Inc, 3.875%, due 15/02/2031	1,173	0.12
420	United Rentals North America Inc, 3.750%, due 15/01/2032	354	0.04
660	UnitedHealth Group Inc, 3.875%, due 15/12/2028	632	0.06
430	UnitedHealth Group Inc, 4.000%, due 15/05/2029	411	0.04
200	UnitedHealth Group Inc, 2.000%, due 15/05/2030	167	0.02
110	UnitedHealth Group Inc, 2.300%, due 15/05/2031	92	0.01
400	UnitedHealth Group Inc, 4.200%, due 15/05/2032	378	0.04
160	UnitedHealth Group Inc, 4.250%, due 15/06/2048	136	0.01
130	UnitedHealth Group Inc, 4.450%, due 15/12/2048	114	0.01
990	UnitedHealth Group Inc, 3.700%, due 15/08/2049	769	0.08
300	UnitedHealth Group Inc, 3.875%, due 15/08/2059	232	0.02
80	UnitedHealth Group Inc, 3.125%, due 15/05/2060	53	0.01
1,410	US Bancorp, 1.450%, due 12/05/2025	1,319	0.13
90	US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	80	0.01
500	US Bancorp, 5.775%, due 12/06/2029 *	499	0.05
260	US Bancorp, 5.836%, due 12/06/2034 *	260	0.03
410	Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	334	0.03
260	Verizon Communications Inc, 2.625%, due 15/08/2026	242	0.02
190	Verizon Communications Inc, 3.000%, due 22/03/2027	177	0.02
580	Verizon Communications Inc, 2.100%, due 22/03/2028	507	0.05
962	Verizon Communications Inc, 4.329%, due 21/09/2028	922	0.09
190	Verizon Communications Inc, 3.875%, due 08/02/2029	178	0.02
500	Verizon Communications Inc, 3.150%, due 22/03/2030	439	0.04
630	Verizon Communications Inc, 1.750%, due 20/01/2031	491	0.05
544	Verizon Communications Inc, 2.550%, due 21/03/2031	448	0.04
1,060	Verizon Communications Inc, 4.500%, due 10/08/2033	980	0.10
580	Verizon Communications Inc, 5.250%, due 16/03/2037	565	0.06

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
670	Verizon Communications Inc, 2.650%, due 20/11/2040	448	0.04
180	Verizon Communications Inc, 3.400%, due 22/03/2041	134	0.01
510	Verizon Communications Inc, 3.850%, due 01/11/2042	396	0.04
430	Verizon Communications Inc, 4.125%, due 15/08/2046	342	0.03
550	Verizon Communications Inc, 4.862%, due 21/08/2046	484	0.05
50	Verizon Communications Inc, 5.500%, due 16/03/2047	48	0.01
270	Verizon Communications Inc, 4.000%, due 22/03/2050	207	0.02
60	Verizon Communications Inc, 2.875%, due 20/11/2050	37	—
690	Verizon Communications Inc, 3.550%, due 22/03/2051	484	0.05
200	Vertiv Group Corp, 144A, 4.125%, due 15/11/2028	180	0.02
770	Visa Inc, 3.150%, due 14/12/2025	739	0.07
640	Visa Inc, 4.300%, due 14/12/2045	579	0.06
300	Walmart Inc, 1.500%, due 22/09/2028	259	0.03
150	Walmart Inc, 1.800%, due 22/09/2031	123	0.01
170	Walt Disney Co/The, 6.650%, due 15/11/2037	192	0.02
510	Warnermedia Holdings Inc, 6.412%, due 15/03/2026	511	0.05
300	Warnermedia Holdings Inc, 3.755%, due 15/03/2027	281	0.03
370	Warnermedia Holdings Inc, 4.054%, due 15/03/2029	340	0.03
640	Warnermedia Holdings Inc, 4.279%, due 15/03/2032	565	0.06
130	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	107	0.01
600	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	479	0.05
240	Wells Fargo & Co, 3.750%, due 24/01/2024	238	0.02
1,150	Wells Fargo & Co, 2.188%, due 30/04/2026 *	1,082	0.11
870	Wells Fargo & Co, 3.000%, due 23/10/2026	806	0.08
880	Wells Fargo & Co, 4.300%, due 22/07/2027	843	0.08
560	Wells Fargo & Co, 3.584%, due 22/05/2028 *	520	0.05
750	Wells Fargo & Co, 2.393%, due 02/06/2028 *	668	0.07
370	Wells Fargo & Co, 4.150%, due 24/01/2029	349	0.04
320	Wells Fargo & Co, 5.574%, due 25/07/2029 *	319	0.03
1,040	Wells Fargo & Co, 2.879%, due 30/10/2030 *	890	0.09
620	Wells Fargo & Co, 4.478%, due 04/04/2031 *	580	0.06
330	Wells Fargo & Co, 3.350%, due 02/03/2033 *	278	0.03
410	Wells Fargo & Co, 5.557%, due 25/07/2034 *	405	0.04
580	Wells Fargo & Co, 4.900%, due 17/11/2045	498	0.05
720	Wells Fargo & Co, 4.400%, due 14/06/2046	571	0.06
1,200	Wells Fargo & Co, 4.750%, due 07/12/2046	999	0.10
5,340	Wells Fargo & Co, 5.013%, due 04/04/2051 *	4,826	0.48
130	Wells Fargo & Co, Series U, 5.875%, Perpetual *	129	0.01
460	Western Midstream Operating LP, 3.100%, due 01/02/2025	441	0.04
110	Western Midstream Operating LP, 4.500%, due 01/03/2028	104	0.01
1,340	Western Midstream Operating LP, 4.050%, due 01/02/2030	1,197	0.12
40	Western Midstream Operating LP, 5.300%, due 01/03/2048	33	-
250	Western Midstream Operating LP, 5.500%, due 15/08/2048	208	0.02
310	Western Midstream Operating LP, 5.250%, due 01/02/2050	251	0.03
350	Williams Cos Inc/The, Series A, 7.500%, due 15/01/2031	384	0.04
760	Williams Cos Inc/The, 7.750%, due 15/06/2031	835	0.08
718	Williams Cos Inc/The, 8.750%, due 15/03/2032	842	0.08
110	Wyeth LLC, 5.950%, due 01/04/2037	118	0.01
		271,019	27.10
Zambia — 0.07% (28 February 2023: 0.06%)			
680	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	663	0.07
Total Corporate Bonds and Notes (Cost $401,364)		357,924	35.79
Government Bonds and Notes — 14.64% (28 February 2023: 23.40%)			
Argentina — 0.21% (28 February 2023: 0.18%)			
212	Argentine Republic Government International Bond, 1.000%, due 09/07/2029	69	0.01
596	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	200	0.02
1,062	Argentine Republic Government International Bond, 3.625%, due 09/07/2035	316	0.03
1,850	Argentine Republic Government International Bond, 3.500%, due 09/07/2041	576	0.06
1,680	Provincia de Buenos Aires/Government Bonds, 6.375%, due 01/09/2037	640	0.06
757	Provincia de Buenos Aires/Government Bonds, 144A, 6.375%, due 01/09/2037	289	0.03
		2,090	0.21
Brazil — 1.14% (28 February 2023: 1.02%)			
BRL 14,000	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	2,799	0.28
BRL 17,099	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	3,243	0.32
6,000	Brazilian Government International Bond, 5.000%, due 27/01/2045	4,685	0.47
880	Brazilian Government International Bond, 4.750%, due 14/01/2050	649	0.07
		11,376	1.14
Colombia — 0.20% (28 February 2023: 0.17%)			
890	Colombia Government International Bond, 3.250%, due 22/04/2032	669	0.07
900	Colombia Government International Bond, 4.125%, due 22/02/2042	585	0.06
990	Colombia Government International Bond, 5.625%, due 26/02/2044	753	0.07
		2,007	0.20
Indonesia — 1.09% (28 February 2023: 0.93%)			
610	Indonesia Government International Bond, 3.700%, due 30/10/2049	467	0.04
IDR 159,624,000	Indonesia Treasury Bond, Series FR91, 6.375%, due 15/04/2032	10,476	1.05
		10,943	1.09
Israel — 0.08% (28 February 2023: 0.08%)			
650	Israel Government International Bond, 2.750%, due 03/07/2030	568	0.05
390	State of Israel, 3.375%, due 15/01/2050	277	0.03
		845	0.08
Kenya — 0.17% (28 February 2023: 0.15%)			
2,270	Republic of Kenya Government International Bond, 144A, 6.300%, due 23/01/2034	1,650	0.17
Mexico — 3.76% (28 February 2023: 3.56%)			
MXN 37,380	Mexican Bonos, Series M, 8.500%, due 31/05/2029	2,113	0.21
MXN 194,400	Mexican Bonos, Series M, 7.750%, due 23/11/2034	10,217	1.02
MXN 232,457	Mexican Bonos, Series M, 7.750%, due 13/11/2042	11,651	1.16
MXN 220,640	Mexican Bonos, Series M, 8.000%, due 07/11/2047	11,259	1.13
2,710	Mexico Government International Bond, 4.600%, due 10/02/2048	2,185	0.22
190	Mexico Government International Bond, 5.750%, due 12/10/2110	167	0.02
		37,592	3.76
Nigeria — 0.03% (28 February 2023: 0.02%)			
300	Nigeria Government International Bond, 144A, 6.500%, due 28/11/2027	258	0.03
Panama — 0.12% (28 February 2023: 0.10%)			
670	Panama Government International Bond, 2.252%, due 29/09/2032	510	0.05
950	Panama Government International Bond, 4.500%, due 01/04/2056	692	0.07
		1,202	0.12
Paraguay — 0.04% (28 February 2023: 0.04%)			
470	Paraguay Government International Bond, 144A, 3.849%, due 28/06/2033	402	0.04
Peru — 0.10% (28 February 2023: 0.10%)			
730	Peruvian Government International Bond, 2.783%, due 23/01/2031	621	0.06
380	Peruvian Government International Bond, 5.625%, due 18/11/2050	379	0.04
		1,000	0.10
Russia — 0.41% (28 February 2023: 0.08%)			
RUB 16,270	Russian Federal Bond - OFZ, 0.000%, due 16/09/2026 †γ	51	-
RUB 89,250	Russian Federal Bond - OFZ, 0.000%, due 03/02/2027 †γ	279	0.03
RUB 203,271	Russian Federal Bond - OFZ, 0.000%, due 19/01/2028 †γ	636	0.06
RUB 436,124	Russian Federal Bond - OFZ, 0.000%, due 23/05/2029 †γ	1,365	0.14
RUB 232,730	Russian Federal Bond - OFZ, 0.000%, due 10/04/2030 †γ	728	0.07

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — (continued)			
Russia — (continued)			
RUB 22,030	Russian Federal Bond - OFZ, 0.000%, due 10/05/2034 †γ	59	0.01
RUB 382,680	Russian Federal Bond - OFZ, 0.000%, due 16/03/2039 †γ	1,018	0.10
		4,136	0.41
United States — 7.29% (28 February 2023: 16.97%)			
1,440	Federal National Mortgage Association, 6.625%, due 15/11/2030	1,640	0.16
13,460	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	12,864	1.29
7,480	United States Treasury Note/Bond, 4.375%, due 15/08/2043	7,461	0.75
1,630	United States Treasury Note/Bond, 3.000%, due 15/02/2048	1,294	0.13
1,510	United States Treasury Note/Bond, 3.375%, due 15/11/2048	1,284	0.13
5,770	United States Treasury Note/Bond, 3.000%, due 15/02/2049	4,581	0.46
900	United States Treasury Note/Bond, 2.875%, due 15/05/2049	698	0.07
5,320	United States Treasury Note/Bond, 2.000%, due 15/02/2050	3,408	0.34
9,430	United States Treasury Note/Bond, 1.250%, due 15/05/2050	4,931	0.49
15,600	United States Treasury Note/Bond, 1.375%, due 15/08/2050 ≠	8,434	0.84
1,270	United States Treasury Note/Bond, 1.625%, due 15/11/2050	735	0.07
14,670	United States Treasury Note/Bond, 1.875%, due 15/02/2051	9,052	0.91
11,000	United States Treasury Note/Bond, 2.375%, due 15/05/2051 ≠	7,648	0.76
7,650	United States Treasury Note/Bond, 2.000%, due 15/08/2051	4,858	0.49
4,679	United States Treasury Note/Bond, 1.875%, due 15/11/2051	2,876	0.29
810	United States Treasury Note/Bond, 3.625%, due 15/02/2053	730	0.07
470	United States Treasury Note/Bond, 3.625%, due 15/05/2053	424	0.04
		72,918	7.29
Total Government Bonds and Notes (Cost $195,617)		146,419	14.64
Loan Notes — 3.25% (28 February 2023: 4.08%)			
554	Air Canada, 9.128%, due 27/07/2028 *	556	0.06
562	Ali Group S.R.L., 7.446%, due 13/10/2028 *	563	0.06
546	Alterra Mountain Co, 8.946%, due 30/07/2028 *	548	0.06
445	AmWINS Group, Inc., 7.696%, due 17/02/2028 *	445	0.04
614	APi Group Inc, 7.946%, due 01/10/2026 *	616	0.06
90	Asplundh Tree Expert LLC, 7.181%, due 04/09/2027 *	90	0.01
768	Asurion LLC, 8.788%, due 18/12/2026 *	748	0.08
1,074	Asurion LLC, 9.681%, due 19/08/2028 *	1,040	0.10
746	Brown Group Holding LLC, 7.820%, due 07/06/2028 *	738	0.07
90	Caesars Entertainment, 8.681%, due 25/01/2030 *	90	0.01
106	Castlelake Aviation Ltd, 8.302%, due 22/10/2026 *	106	0.01
196	Charter Communications Operating LLC, 7.116%, due 01/02/2027 *	195	0.02
896	Citadel Securities, 7.888%, due 25/07/2030 *	894	0.09
1,174	DCert Buyer, Inc., 9.331%, due 16/10/2026 *	1,171	0.12
1,021	Deerfield Dakota Holding LLC, 8.992%, due 05/03/2027 *	988	0.10
262	Energizer Holdings, Inc., 7.679%, due 16/12/2027 *	262	0.03
256	Eyecare Partners LLC, 9.253%, due 20/02/2027 *	204	0.02
232	First Eagle Holdings Inc, 8.038%, due 17/02/2027 *	228	0.02
857	Focus Financial Partners LLC, 8.581%, due 30/06/2028 *	856	0.09
1,836	Gainwell Acquisition Corp, 9.342%, due 01/10/2027 *	1,811	0.18
350	Garda World Security Corp, 9.668%, due 30/10/2026 *	351	0.03
1,325	Gen Digital Inc, 7.431%, due 12/09/2029 *	1,325	0.13
1,897	Genesee & Wyoming Inc, 7.342%, due 30/12/2026 *	1,899	0.19
59	GFL Environmental Inc, 8.469%, due 31/05/2027 *	59	0.01
1,060	Grifols Worldwide Operations USA Inc, 7.481%, due 15/11/2027 *	1,048	0.10
283	GVC Holdings Gibraltar Ltd, 7.437%, due 16/03/2027 *	284	0.03
861	Harbor Freight Tools USA Inc, 8.196%, due 19/10/2027 *	858	0.09
1,405	Hilton Worldwide Finance LLC, 7.165%, due 21/06/2026 *	1,406	0.14
709	ICON Luxembourg S.a.r.l., 7.753%, due 01/07/2028 *	711	0.07
177	Indigo Merger Sub, Inc., 7.753%, due 01/07/2028 *	177	0.02
229	Mozart Borrower LP, 8.696%, due 30/09/2028 *	229	0.02
264	PCI Gaming Authority, 7.946%, due 31/05/2026 *	264	0.03
619	Phoenix Guarantor Inc, 8.696%, due 05/03/2026 *	616	0.06
793	Prime Security Installations Ltd, 8.182%, due 23/09/2026 *	795	0.08
349	Project Sky Merger Sub, Inc., 9.181%, due 10/08/2028 *	342	0.03
612	Quikrete Holdings, Inc., 8.320%, due 11/06/2028 *	613	0.06
219	Rackspace Technology Global, Inc, 8.177%, due 09/02/2028 *	99	0.01
1,420	Setanta Aircraft Leasing DAC, 7.538%, due 05/11/2028 *	1,422	0.14
1,258	SkyMiles IP Ltd, 9.076%, due 16/09/2027 *	1,310	0.13
1,400	Sotera Health, 8.196%, due 13/12/2026 *	1,388	0.14
1,278	Station Casinos LLC, 7.681%, due 08/02/2027 *	1,276	0.13
470	Terrier Media Buyer, Inc., 8.842%, due 17/12/2026 *	438	0.04
9	Triton Water Holdings, Inc., 8.753%, due 16/03/2028 *	9	-
1,063	UFC Holdings LLC, 8.369%, due 29/04/2026 *	1,065	0.11
864	United Airlines Inc, 9.292%, due 14/04/2028 *	867	0.09
1,472	Virgin Media Bristol LLC, 7.925%, due 04/01/2028 *	1,434	0.14
Total Loan Notes (Cost $32,727)		32,434	3.25
Common Stock — 0.00% (28 February 2023: 0.00%)			
Switzerland: 0.00% (28 February 2023: 0.00%)			
2,840	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)		–	–
Total Investments and Pledged Investments at fair value through profit or loss (Cost $1,148,170)		1,007,788	100.78

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — 0.23% (28 February 2023: 0.05%)			
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.8750, due 15/12/2023 - Morgan Stanley	176	0.02
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 96.00, due 15/12/2023 - Morgan Stanley	501	0.05
-	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 97.00, due 13/10/2023 - Morgan Stanley	651	0.06
-	CME 3 Month SOFR Futures March 2024 Call 95.25, due 15/03/2024 - Morgan Stanley	43	-
-	CME 3 Month SOFR Futures September 2023 Call 96.00, due 15/09/2023 - Morgan Stanley	-	-
-	U.S. 10 Year October 2023 Call 110.50, due 22/09/2023 - Morgan Stanley	63	0.01
-	U.S. 10 Year October 2023 Call 111.00, due 22/09/2023 - Morgan Stanley	46	-
-	U.S. 5 Year October 2023 Call 106.50, due 22/09/2023 - Morgan Stanley	89	0.01
-	U.S. 5 Year October 2023 Call 107.25, due 22/09/2023 - Morgan Stanley	69	0.01
-	U.S. Bond October 2023 Call 119.00, due 22/09/2023 - Morgan Stanley	186	0.02
-	U.S. Bond October 2023 Call 120.00, due 22/09/2023 - Morgan Stanley	77	0.01
-	U.S. Bond October 2023 Call 121.00, due 22/09/2023 - Morgan Stanley	194	0.02
-	U.S. Bond October 2023 Call 121.50, due 22/09/2023 - Morgan Stanley	68	0.01
-	U.S. Bond October 2023 Call 122.00, due 22/09/2023 - Morgan Stanley	23	-
10,370	USD Put/AUD Call 0.67, due 03/11/2023 -JP Morgan	56	0.01
5,227	USD Put/MXN Call 16.9310, due 06/09/2023 - Bank of America Merrill Lynch	14	-
Total Purchased Options (Cost $1,698)		2,256	0.23
Credit Default Swaps — 0.27% (28 February 2023: 0.19%)			
Unrealised appreciation of contracts (see below)		2,759	0.27
Index Swaps — 0.67% (28 February 2023: 0.53%)			
Unrealised appreciation of contracts (see below)		6,710	0.67
Forward Foreign Currency Contracts — 0.06% (28 February 2023: 0.05%)			
Unrealised appreciation of contracts (see below)		567	0.06
Futures — 0.25% (28 February 2023: 0.22%)			
Unrealised appreciation of contracts (see below)		2,534	0.25
Total Financial Assets at fair value through profit or loss		1,022,614	102.26

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Contracts (000's)		Value (000's) $	% of Net Asset Value
Written Options — (0.16%) (28 February 2023: 0.06%))			
-	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.25, due 15/12/2023 - Morgan Stanley	(102)	(0.01)
(1)	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.3750, due 15/12/2023 - Morgan Stanley	(319)	(0.03)
-	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 96.25, due 13/10/2023 - Morgan Stanley	(275)	(0.03)
-	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 96.50, due 13/10/2023 - Morgan Stanley	(394)	(0.04)
-	CME 3 Month SOFR Futures March 2024 Call 96.1250, due 15/03/2024 - Morgan Stanley	(44)	(0.01)
-	CME 3 Month SOFR Futures September 2023 Call 96.75, due 15/09/2023 - Morgan Stanley	(1)	-
-	U.S. 10 Year November 2023 Call 112.00, due 27/10/2023 - Morgan Stanley	(67)	(0.01)
-	U.S. 10 Year November 2023 Put 107.50, due 27/10/2023 - Morgan Stanley	(13)	-
-	U.S. 10 Year November 2023 Put 108.00, due 27/10/2023 - Morgan Stanley	(16)	-
-	U.S. 10 Year October 2023 Call 111.75, due 22/09/2023 - Morgan Stanley	(37)	-
-	U.S. 10 Year October 2023 Call 112.00, due 22/09/2023 - Morgan Stanley	(20)	-
-	U.S. 10 Year October 2023 Call 112.50, due 22/09/2023 - Morgan Stanley	(28)	-
-	U.S. 10 Year October 2023 Put 109.00, due 22/09/2023 - Morgan Stanley	(10)	-
-	U.S. 5 Year October 2023 Put 105.00, due 22/09/2023 - Morgan Stanley	(3)	-
-	U.S. Bond October 2023 Call 123.00, due 22/09/2023 - Morgan Stanley	(33)	-
-	U.S. Bond October 2023 Call 124.00, due 22/09/2023 - Morgan Stanley	(44)	(0.01)
-	U.S. Bond October 2023 Put 117.00, due 22/09/2023 - Morgan Stanley	(3)	-
(14,030)	USD Put/MXN Call 17.0655, due 11/10/2023 - Bank of America Merrill Lynch	(179)	(0.02)
Total Written Options (Cost $(1,280))		(1,588)	(0.16)
Credit Default Swaps — (0.02%) (28 February 2023: (0.01%))			
Unrealised depreciation of contracts (see below)		(222)	(0.02)
Index Swaps — (0.02%) (28 February 2023: (0.04%))			
Unrealised depreciation of contracts (see below)		(253)	(0.02)
Interest Rate Swaps — (0.13%) (28 February 2023: (0.11%))			
Unrealised depreciation of contracts (see below)		(1,274)	(0.13)
Forward Foreign Currency Contracts — (0.20%) (28 February 2023: (0.23%))			
Unrealised depreciation of contracts (see below)		(2,005)	(0.20)
Futures — (0.15%) (28 February 2023: (0.32%))			
Unrealised depreciation of contracts (see below)		(1,496)	(0.15)
Total Financial Liabilities at fair value through profit or loss		(6,838)	(0.68)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,015,776	101.58
Liabilities in Excess of Other Assets		(15,747)	(1.58)
Total Net Assets		$1,000,029	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $126,582,000 or 12.70% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† 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 2023 (principal and / or interest).

≠ Security (in whole or part) pledged as collateral for derivatives trading as at 31 August 2023.

± 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 2023.

γ Security no longer accruing income during and/or post financial period ended 31 August 2023 due to the uncertainty of interest payments.

ABBREVIATIONS:

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

REMIC – Real Estate Mortgage Investment Conduit.

TBA – To Be Announced.

BRL – Brazilian Real

IDR – Indonesian Rupiah

MXN – Mexican Peso

RUB – Russian Ruble

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.40
Other transferable securities dealt in on another regulated market	3.07
Financial derivative instruments	1.40
Other assets	3.13
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	CDX.NA.HY, 5.000% - Buy	20-Jun-2028	7,385	$ (207)
Morgan Stanley	CDX.NA.IG, 1.000% - Sell	20-Jun-2033	3,640	(15)
Morgan Stanley	CDX.NA.IG, 1.000% - Sell	20-Jun-2028	178,551	2,759
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $2,240)				$ 2,759
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(158))				(222)
Net Appreciation of Credit Default Swaps (28 February 2023 (000's): $2,082)				$ 2,537

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
JP Morgan	Pay Floating BRL CDI, Receive Fixed 10.230%	02-Jan-2029	82,920	$ (222)
Morgan Stanley	Pay Floating MXN TIIE Banxico, Receive Fixed 7.450%	18-Jul-2029	142,060	(513)
Morgan Stanley	Pay Floating MXN TIIE Banxico, Receive Fixed 7.440%	20-Jul-2029	147,960	(539)
Unrealised Appreciation of Interest Rate Swaps (28 February 2023 (000's): $–)				$ –
Unrealised Depreciation of Interest Rate Swaps (28 February 2023 (000's): $(1,287))				(1,274)
Net Depreciation of Interest Rate Swaps (28 February 2023 (000's): $(1,287))				$ (1,274)

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	Pay Fixed 2.500%, Receive Floating USD SOFR Compound	21-Apr-2052	86	$ 16
Morgan Stanley	Pay Fixed 2.600%, Receive Floating USD SOFR Compound	15-Feb-2048	6,547	1,100
Morgan Stanley	Pay Fixed 2.850%, Receive Floating USD SOFR Compound	15-Feb-2029	966	53
Morgan Stanley	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	44,763	4,314
Morgan Stanley	Pay Fixed 3.850%, Receive Floating USD SOFR Compound	30-Jun-2029	30,262	169
Morgan Stanley	Pay Floating USD SOFR Compound, Receive Fixed 4.180%	29-Feb-2028	140,700	1,058
Morgan Stanley	Pay Floating USD SOFR Compound, Receive Fixed 3.500%	30-Sep-2024	13,390	(253)
Unrealised Appreciation of Index Swaps (28 February 2023 (000's): $6,036)				$ 6,710
Unrealised Depreciation of Index Swaps (28 February 2023 (000's): $(422))				(253)
Net Appreciation of Index Swaps (28 February 2023 (000's): $5,614)				$ 6,457

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
07-Sep-2023	Bank of America Merrill Lynch	Buy	USD	1,443	Sell	MXN	25,059	$ (25)
07-Sep-2023	Goldman Sachs	Buy	MXN	25,418	Sell	USD	1,464	26
15-Sep-2023	BNY Mellon	Buy	USD	15	Sell	AUD	23	-
15-Sep-2023	BNY Mellon	Buy	USD	882	Sell	EUR	808	5
15-Sep-2023	BNY Mellon	Buy	USD	1	Sell	GBP	1	-
15-Sep-2023	BNY Mellon	Buy	AUD	13	Sell	USD	8	-
15-Sep-2023	BNY Mellon	Buy	AUD	1,037	Sell	USD	678	(6)
15-Sep-2023	BNY Mellon	Buy	EUR	37,206	Sell	USD	40,926	(553)
15-Sep-2023	BNY Mellon	Buy	GBP	35	Sell	USD	46	-
12-Oct-2023	Bank of America Merrill Lynch	Buy	MXN	65,485	Sell	USD	3,704	108
20-Oct-2023	BNP Paribas	Buy	NOK	66,018	Sell	EUR	5,692	31
20-Oct-2023	BNP Paribas	Buy	CAD	24,270	Sell	USD	18,313	(338)
20-Oct-2023	BNP Paribas	Buy	AUD	13,031	Sell	USD	8,696	(237)
20-Oct-2023	Goldman Sachs	Buy	USD	2,334	Sell	MXN	40,567	(23)
20-Oct-2023	JP Morgan	Buy	USD	5,210	Sell	CNH	37,268	75
20-Oct-2023	JP Morgan	Buy	USD	1,551	Sell	IDR	23,418,528	15
20-Oct-2023	JP Morgan	Buy	ZAR	29,450	Sell	USD	1,552	-
20-Oct-2023	Morgan Stanley	Buy	USD	13,195	Sell	CNH	94,905	118
20-Oct-2023	Morgan Stanley	Buy	USD	7,133	Sell	GBP	5,511	151
20-Oct-2023	Morgan Stanley	Buy	JPY	2,944,327	Sell	USD	21,129	(727)
20-Oct-2023	Morgan Stanley	Buy	INR	156,175	Sell	USD	1,890	(4)
20-Oct-2023	Morgan Stanley	Buy	EUR	3,034	Sell	USD	3,350	(52)
06-Nov-2023	JP Morgan	Buy	USD	3,714	Sell	AUD	5,660	38
06-Nov-2023	Morgan Stanley	Buy	AUD	5,690	Sell	USD	3,735	(40)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $540)								$ 567
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,578))								(2,005)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,038))								$ (1,438)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2023	Morgan Stanley	(240)	$ (56,760)	$ 121
3 Month SOFR Index December 2024	Morgan Stanley	393	94,153	(43)
3 Month SOFR Index December 2025	Morgan Stanley	196	47,238	49
3 Month SOFR Index June 2023	Morgan Stanley	5	1,184	(23)
Australia 10 Year Bond September 2023	Morgan Stanley	148	11,141	(13)
Euro FX Currency September 2023	Morgan Stanley	3	407	1
Euro-Bobl December 2023	Morgan Stanley	50	6,369	29
Euro-Buxl 30 Year Bond December 2023	Morgan Stanley	(25)	(3,626)	(47)
Euro-OAT December 2023	Morgan Stanley	91	12,578	91
Japan 10 Year Bond (OSE) September 2023	Morgan Stanley	(17)	(17,155)	136
Long Gilt December 2023	Morgan Stanley	60	7,264	68
U.S. 10 Year Note (CBT) December 2023	Morgan Stanley	(72)	(7,994)	(61)
U.S. 10 Year Ultra Note December 2023	Morgan Stanley	(633)	(73,497)	(1,081)
U.S. 2 Year Note (CBT) December 2023	Morgan Stanley	72	14,674	41
U.S. 5 Year Note (CBT) December 2023	Morgan Stanley	(425)	(45,442)	(228)
U.S. Long Bond (CBT) December 2023	Morgan Stanley	315	38,332	526
U.S. Ultra Bond (CBT) December 2023	Morgan Stanley	554	71,726	1,472
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $2,474)				$ 2,534
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(3,625))				(1,496)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(1,151))				$ 1,038

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Euro Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) €	% of Net Asset Value
Mortgage-Backed Securities — 2.72% (28 February 2023: 0.00%)				
USD	300	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	229	0.25
USD	100	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	89	0.10
USD	76	Fannie Mae Pool 'BQ3331', 2.000%, due 01/08/2050	57	0.06
USD	74	Fannie Mae Pool 'BQ4926', 2.000%, due 01/10/2050	54	0.06
USD	76	Fannie Mae Pool 'BR4052', 2.000%, due 01/02/2051	56	0.06
USD	29	Fannie Mae Pool 'CA2472', 4.000%, due 01/10/2048	25	0.03
USD	81	Fannie Mae Pool 'CA8779', 2.000%, due 01/02/2051	60	0.07
USD	269	Fannie Mae Pool 'CB2664', 3.000%, due 01/01/2052	215	0.24
USD	41	Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	37	0.04
USD	83	Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	73	0.08
USD	86	Fannie Mae Pool 'FM9195', 2.500%, due 01/10/2051	66	0.07
USD	86	Fannie Mae Pool 'FM9441', 2.000%, due 01/04/2051	63	0.07
USD	72	Fannie Mae Pool 'FS0067', 4.500%, due 01/09/2051	63	0.07
USD	87	Fannie Mae Pool 'FS1118', 3.500%, due 01/03/2052	72	0.08
USD	91	Fannie Mae Pool 'FS1374', 3.000%, due 01/03/2052	72	0.08
USD	185	Fannie Mae Pool 'MA3210', 3.500%, due 01/12/2047	155	0.17
USD	23	Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	20	0.02
USD	75	Freddie Mac Pool 'QB4985', 2.000%, due 01/11/2050	55	0.06
USD	89	Freddie Mac Pool 'QC9443', 2.500%, due 01/10/2051	68	0.08
USD	89	Freddie Mac Pool 'QK1354', 2.000%, due 01/02/2042	68	0.08
USD	86	Freddie Mac Pool 'RB5131', 2.000%, due 01/10/2041	66	0.07
USD	98	Freddie Mac Pool 'SD2762', 5.500%, due 01/05/2053	90	0.10
USD	95	Freddie Mac Pool 'SD2792', 4.500%, due 01/03/2047	85	0.10
USD	193	Freddie Mac Pool 'SD7560', 4.000%, due 01/02/2053	166	0.18
USD	86	Ginnie Mae II Pool '785657', 2.500%, due 20/10/2051	67	0.07
USD	73	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	56	0.06
USD	100	Ginnie Mae, 30 year, TBA, 2.500% ±	79	0.09
USD	100	Ginnie Mae, 30 year, TBA, 3.000% ±	81	0.09
USD	100	Ginnie Mae, 30 year, TBA, 3.500% ±	84	0.09
USD	100	Ginnie Mae, 30 year, TBA, 4.000% ±	86	0.10
Total Mortgage-Backed Securities (Cost €2,495)			2,457	2.72
Corporate Bonds and Notes — 45.77% (28 February 2023: 43.18%)				
Australia — 1.04% (28 February 2023: 0.70%)				
	970	Glencore Finance Europe Ltd, 1.750%, due 17/03/2025	938	1.04
Belgium — 0.15% (28 February 2023: 0.16%)				
	140	Anheuser-Busch InBev SA/NV, 2.125%, due 02/12/2027	132	0.15
Brazil — 0.75% (28 February 2023: 0.52%)				
USD	930	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	678	0.75
Canada — 2.01% (28 February 2023: 1.89%)				
USD	60	1011778 BC ULC / New Red Finance Inc, 144A, 3.500%, due 15/02/2029	48	0.05
	1,000	Bank of Montreal, 2.750%, due 15/06/2027	963	1.07
USD	10	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	9	0.01
GBP	280	Royal Bank of Canada, 3.625%, due 14/06/2027	300	0.33
GBP	440	Royal Bank of Canada, 5.000%, due 24/01/2028	494	0.55
			1,814	2.01
France — 4.63% (28 February 2023: 3.70%)				
	310	Altice France SA/France, 3.375%, due 15/01/2028	219	0.24
	1,400	BNP Paribas SA, 0.500%, due 30/05/2028 *	1,221	1.35
	700	Credit Agricole SA, 1.875%, due 22/04/2027 *	658	0.73
GBP	200	Credit Agricole SA, 4.875%, due 23/10/2029	221	0.25
	200	Credit Agricole SA, 4.000%, due 18/01/2033	200	0.22
	400	Dassault Systemes SE, 0.125%, due 16/09/2026	362	0.40
	660	Orange SA, 5.000%, Perpetual *	659	0.73
	200	RTE Reseau de Transport d'Electricite SADIR, 2.125%, due 27/09/2038	162	0.18
	500	Thales SA, 0.750%, due 23/01/2025	478	0.53
			4,180	4.63
Germany — 2.74% (28 February 2023: 2.06%)				
	800	Allianz SE, 2.625%, Perpetual *	565	0.63
	400	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	369	0.41
	1,020	NRW Bank, 0.375%, due 16/05/2029	878	0.97
	690	Volkswagen Financial Services AG, 0.875%, due 31/01/2028	598	0.66
	100	Vonovia SE, 1.000%, due 16/06/2033	68	0.07
			2,478	2.74
Israel — 0.26% (28 February 2023: 0.28%)				
USD	280	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	234	0.26
Italy — 2.49% (28 February 2023: 1.91%)				
	760	CA Auto Bank SPA/Ireland, 0.500%, due 13/09/2024	730	0.81
	950	Intesa Sanpaolo SpA, 1.000%, due 04/07/2024	926	1.02
	620	UniCredit SpA, 2.000%, due 23/09/2029 *	596	0.66
			2,252	2.49
Japan — 0.31% (28 February 2023: 0.21%)				
	300	Asahi Group Holdings Ltd, 1.151%, due 19/09/2025	284	0.31

	Face Value (000's)		Value (000's) €	% of Net Asset Value
Luxembourg — 2.55% (28 February 2023: 1.71%)				
	555	Blackstone Property Partners Europe Holdings Sarl, 1.750%, due 12/03/2029	435	0.48
	1,400	Logicor Financing Sarl, 1.625%, due 15/07/2027	1,177	1.30
	260	Prologis International Funding II SA, 2.375%, due 14/11/2030	225	0.25
	500	SELP Finance Sarl, 1.500%, due 20/11/2025	466	0.52
			2,303	2.55
Macau — 0.34% (28 February 2023: 0.23%)				
USD	400	Sands China Ltd, 3.100%, due 08/03/2029	308	0.34
Netherlands — 1.45% (28 February 2023: 1.45%)				
	100	ABN AMRO Bank NV, 4.500%, due 21/11/2034	101	0.11
	250	CTP NV, 0.625%, due 27/11/2023	247	0.27
	320	Enexis Holding NV, 0.750%, due 02/07/2031	262	0.29
	740	Euronext NV, 1.000%, due 18/04/2025	704	0.78
			1,314	1.45
Norway — 0.87% (28 February 2023: 0.76%)				
	790	DNB Bank ASA, 0.050%, due 14/11/2023	784	0.87
Singapore — 0.34% (28 February 2023: 0.24%)				
	500	Temasek Financial I Ltd, 1.250%, due 20/11/2049	303	0.34
South Africa — 0.33% (28 February 2023: 0.22%)				
	310	Anglo American Capital Plc, 1.625%, due 18/09/2025	296	0.33
Spain — 2.47% (28 February 2023: 1.43%)				
	1,400	Banco Santander SA, 2.500%, due 18/03/2025	1,360	1.50
	400	Cellnex Finance Co SA, 2.000%, due 15/09/2032	319	0.35
	600	Lorca Telecom Bondco SA, 4.000%, due 18/09/2027	557	0.62
			2,236	2.47
Supranational — 1.19% (28 February 2023: 3.10%)				
	1,240	African Development Bank, 0.500%, due 21/03/2029	1,078	1.19
Switzerland — 2.03% (28 February 2023: 1.32%)				
	160	Holcim Finance Luxembourg SA, 3.000%, Perpetual *	156	0.17
	320	UBS AG/London, 0.500%, due 31/03/2031	249	0.28
	550	UBS Group AG, 1.500%, due 30/11/2024	544	0.60
	700	UBS Group AG, 3.250%, due 02/04/2026 *	685	0.76
	220	UBS Group AG, 1.000%, due 24/06/2027 *	199	0.22
			1,833	2.03
United Arab Emirates — 0.31% (28 February 2023: 0.21%)				
USD	200	Galaxy Pipeline Assets Bidco Ltd, 2.625%, due 31/03/2036	146	0.16
	180	MDGH GMTN RSC Ltd, 1.000%, due 10/03/2034	133	0.15
			279	0.31
United Kingdom — 5.84% (28 February 2023: 5.38%)				
	780	Annington Funding Plc, 1.650%, due 12/07/2024	754	0.83
	100	Aviva Plc, 3.375%, due 04/12/2045 *	96	0.11
	1,050	Barclays Plc, 3.375%, due 02/04/2025 *	1,043	1.16
	1,110	Lloyds Banking Group Plc, 4.331%, due 21/06/2024 *	1,114	1.23
GBP	140	Pinewood Finance Co Ltd, 3.250%, due 30/09/2025	152	0.17
GBP	130	Premier Foods Finance Plc, 3.500%, due 15/10/2026	138	0.15
	420	Rentokil Initial Plc, 0.950%, due 22/11/2024	404	0.45
	100	Segro Capital Sarl, 1.875%, due 23/03/2030	86	0.10
	580	Standard Chartered Plc, 3.125%, due 19/11/2024	572	0.63
GBP	140	Virgin Media Secured Finance Plc, 5.250%, due 15/05/2029	140	0.15
	800	Vodafone Group Plc, 2.875%, due 20/11/2037	685	0.76
	100	Wellcome Trust Ltd/The, 1.125%, due 21/01/2027	92	0.10
			5,276	5.84
United States — 13.46% (28 February 2023: 14.56%)				
	430	AbbVie Inc, 1.250%, due 01/06/2024	421	0.47
USD	200	Allied Universal Holdco LLC/Allied Universal Finance Corp/ Atlas Luxco 4 Sarl, 144A, 4.625%, due 01/06/2028	156	0.17
USD	20	American International Group Inc, 2.500%, due 30/06/2025	18	0.02
	220	AT&T Inc, 3.550%, due 17/12/2032	207	0.23
USD	40	Ball Corp, 3.125%, due 15/09/2031	30	0.03
	1,390	Bank of America Corp, 1.379%, due 07/02/2025 *	1,373	1.52
	420	Berkshire Hathaway Inc, 1.125%, due 16/03/2027	385	0.43
USD	290	Boeing Co/The, 5.150%, due 01/05/2030	263	0.29
USD	13	Bristol-Myers Squibb Co, 2.900%, due 26/07/2024	12	0.01
USD	70	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	52	0.06
USD	200	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	146	0.16
USD	20	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	18	0.02
USD	30	Cheniere Energy Inc, 4.625%, due 15/10/2028	26	0.03
USD	50	Cheniere Energy Partners LP, 3.250%, due 31/01/2032	38	0.04
	1,200	Citigroup Inc, 1.750%, due 28/01/2025	1,164	1.29
USD	290	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	191	0.21
USD	170	Delta Air Lines Inc, 144A, 7.000%, due 01/05/2025	159	0.18

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Euro Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

	Face Value (000's)		Value (000's) €	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
United States — (continued)				
USD	76	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	69	0.08
USD	90	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	80	0.09
	430	DH Europe Finance II Sarl, 1.800%, due 18/09/2049	281	0.31
USD	30	Diamondback Energy Inc, 3.500%, due 01/12/2029	25	0.03
USD	130	Energy Transfer LP, 5.950%, due 01/10/2043	110	0.12
USD	60	Exxon Mobil Corp, 3.452%, due 15/04/2051	41	0.04
USD	60	Ford Motor Co, 3.250%, due 12/02/2032	43	0.05
USD	200	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	156	0.17
USD	20	Freeport-McMoRan Inc, 4.625%, due 01/08/2030	17	0.02
USD	350	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	290	0.32
	780	General Electric Co, 0.875%, due 17/05/2025	742	0.82
	260	Goldman Sachs Group Inc/The, 2.125%, due 30/09/2024	255	0.28
USD	50	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	45	0.05
	1,290	Goldman Sachs Group Inc/The, 0.875%, due 09/05/2029	1,067	1.18
USD	20	Humana Inc, 2.150%, due 03/02/2032	15	0.02
	1,130	JPMorgan Chase & Co, 0.625%, due 25/01/2024	1,116	1.23
USD	60	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	46	0.05
USD	110	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	69	0.08
	400	McDonald's Corp, 1.875%, due 26/05/2027	375	0.41
USD	230	Morgan Stanley, 3.622%, due 01/04/2031 *	189	0.21
	100	Morgan Stanley, 5.148%, due 25/01/2034 *	106	0.12
	320	Netflix Inc, 3.875%, due 15/11/2029	316	0.35
	180	Netflix Inc, 3.625%, due 15/06/2030	174	0.19
	190	Prologis Euro Finance LLC, 1.875%, due 05/01/2029	168	0.19
	700	Prologis Euro Finance LLC, 1.500%, due 08/02/2034	519	0.57
USD	180	Southwestern Energy Co, 4.750%, due 01/02/2032	147	0.16
USD	42	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	39	0.04
USD	40	State Street Corp, 3.152%, due 30/03/2031 *	33	0.04
USD	130	Targa Resources Corp, 4.950%, due 15/04/2052	97	0.11
USD	10	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	8	0.01
USD	10	T-Mobile USA Inc, 2.250%, due 15/02/2026	9	0.01
USD	40	T-Mobile USA Inc, 2.625%, due 15/02/2029	32	0.03
USD	110	T-Mobile USA Inc, 3.875%, due 15/04/2030	93	0.10
USD	30	T-Mobile USA Inc, 2.875%, due 15/02/2031	23	0.03
USD	40	T-Mobile USA Inc, 3.500%, due 15/04/2031	32	0.04
USD	10	United Airlines Inc, 144A, 4.375%, due 15/04/2026	9	0.01
USD	150	United Airlines Inc, 144A, 4.625%, due 15/04/2029	123	0.14
USD	110	United Rentals North America Inc, 3.875%, due 15/02/2031	87	0.10
USD	20	UnitedHealth Group Inc, 3.750%, due 15/07/2025	18	0.02
	450	Wells Fargo & Co, 1.625%, due 02/06/2025	432	0.48
			12,155	13.46
Zambia — 0.21% (28 February 2023: 0.00%)				
USD	200	First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	188	0.21
Total Corporate Bonds and Notes (Cost €44,504)			**41,343**	**45.77**
Government Bonds and Notes — 46.66% (28 February 2023: 51.32%)				
Austria — 2.42% (28 February 2023: 2.40%)				
	2,590	Republic of Austria Government Bond, 144A, 0.900%, due 20/02/2032	2,189	2.42
Belgium — 2.12% (28 February 2023: 2.12%)				
	1,830	Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	1,919	2.12
France — 11.17% (28 February 2023: 11.80%)				
	4,210	French Republic Government Bond OAT, 0.000%, due 25/11/2030	3,442	3.81
	1,890	French Republic Government Bond OAT, 0.000%, due 25/05/2032	1,474	1.63
	3,545	French Republic Government Bond OAT, 3.250%, due 25/05/2045	3,482	3.86
	590	French Republic Government Bond OAT, 144A, 1.500%, due 25/05/2050	397	0.44
	400	French Republic Government Bond OAT, 4.000%, due 25/04/2060	446	0.49
	1,000	UNEDIC ASSEO, 1.250%, due 25/05/2033	846	0.94
			10,087	11.17
Germany — 6.83% (28 February 2023: 11.53%)				
	970	Bundesobligation, Series 183, 0.000%, due 10/04/2026	904	1.00
	580	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2030	493	0.55
	5,050	Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	4,768	5.28
			6,165	6.83
Ireland — 1.06% (28 February 2023: 1.03%)				
	1,190	Ireland Government Bond, 0.350%, due 18/10/2032	955	1.06
Italy — 5.97% (28 February 2023: 6.17%)				
	1,670	Italy Buoni Poliennali Del Tesoro, Series 10Y, 2.500%, due 01/12/2032	1,484	1.64
	4,685	Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	3,913	4.33
			5,397	5.97
Mexico — 1.24% (28 February 2023: 1.91%)				
	1,530	Mexico Government International Bond, 2.875%, due 08/04/2039	1,123	1.24
Netherlands — 4.30% (28 February 2023: 4.24%)				
	4,660	Netherlands Government Bond, 144A, 0.000%, due 15/07/2030	3,887	4.30
Poland — 1.43% (28 February 2023: 1.27%)				
PLN	7,770	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	1,293	1.43
South Africa — 1.36% (28 February 2023: 1.59%)				
USD	1,500	Republic of South Africa Government International Bond, 4.300%, due 12/10/2028	1,224	1.36
South Korea — 1.25% (28 February 2023: 0.84%)				
	1,150	Export-Import Bank of Korea, 0.375%, due 26/03/2024	1,126	1.25
Spain — 5.03% (28 February 2023: 5.75%)				
	1,080	Spain Government Bond, 144A, 1.300%, due 31/10/2026	1,020	1.13
	1,210	Spain Government Bond, 144A, 1.400%, due 30/04/2028	1,121	1.24
	890	Spain Government Bond, 144A, 2.900%, due 31/10/2046	754	0.84
	2,050	Spain Government Bond, Series 30Y, 144A, 2.700%, due 31/10/2048	1,646	1.82
			4,541	5.03
Supranational — 2.06% (28 February 2023: 0.00%)				
	2,080	European Stability Mechanism, Series EUR, 0.750%, due 05/09/2028	1,864	2.06
United Kingdom — 0.42% (28 February 2023: 0.35%)				
GBP	10	United Kingdom Gilt, 2.500%, due 22/07/2065	8	0.01
GBP	290	United Kingdom Inflation-Linked Gilt, Series 3MO, 0.125%, due 22/03/2068 β	368	0.41
			376	0.42
Total Government Bonds and Notes (Cost €49,965)			**42,146**	**46.66**
Collective Investment Schemes — 0.58% (28 February 2023: 0.50%)				
USD	564	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	520	0.58
Total Collective Investment Schemes (Cost €508)			**520**	**0.58**
Total Investments at fair value through profit or loss (Cost €97,472)			**86,466**	**95.73**
Inflation Swaps — 0.02% (28 February 2023: 0.00%)				
Unrealised appreciation of contracts (see below)			22	0.02
Forward Foreign Currency Contracts — 0.01% (28 February 2023: 0.05%)				
Unrealised appreciation of contracts (see below)			4	0.01
Futures — 0.36% (28 February 2023: 0.36%)				
Unrealised appreciation of contracts (see below)			322	0.36
Total Financial Assets at fair value through profit or loss			**86,814**	**96.12**
Forward Foreign Currency Contracts — (0.20%) (28 February 2023: (0.25%))				
Unrealised depreciation of contracts (see below)			(179)	(0.20)
Futures — (0.10%) (28 February 2023: (0.80%))				
Unrealised depreciation of contracts (see below)			(91)	(0.10)
Total Financial Liabilities at fair value through profit or loss			**(270)**	**(0.30)**
Total Financial Assets and Financial Liabilities at fair value through profit or loss			**86,544**	**95.82**
Other Assets in Excess of Liabilities			**3,779**	**4.18**
Total Net Assets			**€ 90,323**	**100.00**

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to €16,144,000 or 17.87% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

± 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 2023.

FTGF Western Asset Euro Core Plus Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

ABBREVIATIONS:

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

TBA – To Be Announced.

GBP – British Pound

PLN – Polish Zloty

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	94.13
Collective investment schemes	0.57
Financial derivative instruments	0.38
Other assets	4.92
Total Assets	100.00

Schedule of Inflation Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)		Value (000's)
Bank of America Merrill Lynch	USD - CPI Urban Consumers	08-Mar-2053	930	€	-
Bank of America Merrill Lynch	EUR - Harmonised Index of Consumer Prices	15-Mar-2053	1,120		22
Unrealised Appreciation of Inflation Swaps (28 February 2023 (000's): €–)				€	22
Unrealised Depreciation of Inflation Swaps (28 February 2023 (000's): €–)					-
Net Appreciation of Inflation Swaps (28 February 2023 (000's): €–)				€	22

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
16-Nov-2023	Citi	Buy	SEK	10,430	Sell	EUR	893	€	(14)
16-Nov-2023	Citi	Buy	EUR	122	Sell	JPY	18,900		2
16-Nov-2023	Goldman Sachs	Buy	EUR	68	Sell	CAD	100		-
16-Nov-2023	Goldman Sachs	Buy	EUR	451	Sell	GBP	391		(4)
16-Nov-2023	Goldman Sachs	Buy	EUR	70	Sell	GBP	60		-
16-Nov-2023	Goldman Sachs	Buy	EUR	3,212	Sell	USD	3,541		(41)
16-Nov-2023	JP Morgan	Buy	EUR	91	Sell	AUD	152		-
16-Nov-2023	JP Morgan	Buy	EUR	62	Sell	CAD	92		-
16-Nov-2023	JP Morgan	Buy	PLN	1,120	Sell	EUR	250		(2)
16-Nov-2023	JP Morgan	Buy	NOK	10,885	Sell	EUR	971		(29)
16-Nov-2023	JP Morgan	Buy	JPY	19,538	Sell	EUR	125		-
16-Nov-2023	JP Morgan	Buy	EUR	2,573	Sell	GBP	2,229		(21)
16-Nov-2023	JP Morgan	Buy	EUR	147	Sell	JPY	22,627		2
16-Nov-2023	JP Morgan	Buy	EUR	665	Sell	USD	733		(9)
16-Nov-2023	UBS	Buy	EUR	4,581	Sell	USD	5,050		(59)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €72)								€	4
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €(338))									(179)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €(266))								€	(175)

Schedule of Futures Contracts

	Counterparty	Nominal Value		Notional Value (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl December 2023	Bank of America Merrill Lynch	77	€	9,045	€	58
Euro-Bund December 2023	Bank of America Merrill Lynch	65		8,621		86
Euro-Buxl 30 Year Bond December 2023	Bank of America Merrill Lynch	(8)		(1,070)		(15)
Euro-Schatz December 2023	Bank of America Merrill Lynch	134		14,134		35
ICE 3 Month SONIA December 2023	Bank of America Merrill Lynch	50		13,769		(25)
ICE 3 Month SONIA June 2024	Bank of America Merrill Lynch	50		13,785		9
Japan 10 Year Bond (OSE) September 2023	Bank of America Merrill Lynch	(11)		(10,237)		74
Long Gilt December 2023	Bank of America Merrill Lynch	9		1,005		18
U.S. 10 Year Ultra Note December 2023	Bank of America Merrill Lynch	(33)		(3,533)		(51)
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	61		6,015		37
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	3		358		5
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): €476)					€	322
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): €(1,065))						(91)
Net Appreciation of Futures Contracts (28 February 2023 (000's): €(589))					€	231

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 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 0.24% (28 February 2023: 0.24%)				
	590	Home Equity Asset Trust 2005-6, Series 2005 6, Class M5, 6.374%, due 25/12/2035 *	540	0.24
Total Asset-Backed Securities (Cost $577)			540	0.24
Mortgage-Backed Securities — 2.34% (28 February 2023: 1.81%)				
	580	BANK 2018-BNK15, Series 2018 BN15, Class B, 4.814%, due 15/11/2061 *	505	0.23
	234	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.502%, due 25/07/2039 *	241	0.11
	260	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.652%, due 25/01/2040 *	261	0.12
	450	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.388%, due 25/10/2041 *	449	0.20
	390	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.396%, due 25/06/2043 *	397	0.18
	730	Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.788%, due 25/10/2033 *	753	0.34
	947	Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	870	0.39
	5,300	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHMZ, Series 2018 PHMZ, Class M, 144A, 13.933%, due 15/06/2035 *†ε	–	–
	4	JP Morgan Chase Commercial Mortgage Securities Trust 2007-LDP12, Series 2007 LD12, Class AJ, 6.561%, due 15/02/2051 * 4	–	
	365	PMT Credit Risk Transfer Trust 2021-1R, Series 2021 1R, Class A, 144A, 8.343%, due 27/02/2024 *	363	0.16
	427	Seasoned Credit Risk Transfer Trust Series 2017-1, Series 2017 1, Class M1, 144A, 4.000%, due 25/01/2056 *	423	0.19
	1,426	WaMu Mortgage Pass-Through Certificates Series 2005-AR17 Trust, Series 2005 AR17, Class A1C3, 6.389%, due 25/12/2045 *	927	0.42
Total Mortgage-Backed Securities (Cost $10,949)			5,193	2.34
Corporate Bonds and Notes — 50.58% (28 February 2023: 55.37%)				
Argentina — 0.21% (28 February 2023: 0.20%)				
	500	YPF SA, 8.500%, due 28/07/2025	473	0.21
Belgium — 0.14% (28 February 2023: 0.18%)				
	180	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	168	0.08
	110	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	98	0.04
	40	Anheuser-Busch InBev Worldwide Inc, 4.439%, due 06/10/2048	35	0.02
			301	0.14
Brazil — 1.50% (28 February 2023: 1.95%)				
	1,400	B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	1,185	0.53
	1,310	Braskem America Finance Co, 7.125%, due 22/07/2041	1,189	0.53
	1,040	Suzano Austria GmbH, 5.000%, due 15/01/2030	968	0.44
			3,342	1.50
Canada — 0.56% (28 February 2023: 0.99%)				
	380	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	363	0.16
	260	Open Text Corp, 144A, 3.875%, due 15/02/2028	232	0.11
	740	Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	638	0.29
			1,233	0.56
China — 0.51% (28 February 2023: 0.53%)				
	1,980	Prosus NV, 3.832%, due 08/02/2051	1,128	0.51
Colombia — 0.25% (28 February 2023: 0.24%)				
	550	Ecopetrol SA, 8.875%, due 13/01/2033	558	0.25
Finland — 0.30% (28 February 2023: 0.28%)				
EUR	650	Nordea Bank Abp, 3.500%, Perpetual *	663	0.30
France — 2.37% (28 February 2023: 2.03%)				
EUR	840	Altice France SA/France, 2.125%, due 15/02/2025	842	0.38
EUR	1,000	BNP Paribas SA, 2.500%, due 31/03/2032 *	978	0.44
	1,690	BNP Paribas SA, 7.375%, Perpetual *	1,660	0.75
EUR	560	Burger King France SAS, 8.475%, due 01/11/2026 *	613	0.27
EUR	570	Goldstory SAS, 5.375%, due 01/03/2026	600	0.27
EUR	300	IPD 3 BV, 8.000%, due 15/06/2028	334	0.15
EUR	220	Kapla Holding SAS, 9.163%, due 15/07/2027 *	243	0.11
			5,270	2.37
Germany — 2.06% (28 February 2023: 2.93%)				
	2,600	Allianz SE, 3.200%, Perpetual *	1,976	0.89
EUR	680	APCOA Parking Holdings GmbH, 4.625%, due 15/01/2027	657	0.29
EUR	558	TK Elevator Holdco GmbH, 6.625%, due 15/07/2028	525	0.24
EUR	540	TUI Cruises GmbH, 6.500%, due 15/05/2026	558	0.25

	Face Value (000's)		Value (000's) $	% of Net Asset Value
EUR	900	ZF Finance GmbH, 2.000%, due 06/05/2027	869	0.39
			4,585	2.06
Guatemala — 0.50% (28 February 2023: 1.05%)				
	1,233	Millicom International Cellular SA, 5.125%, due 15/01/2028	1,119	0.50
Indonesia — 0.18% (28 February 2023: 0.17%)				
	460	Pertamina Persero PT, 3.100%, due 27/08/2030	398	0.18
Ireland — 0.71% (28 February 2023: 0.69%)				
	590	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	480	0.22
	1,100	Park Aerospace Holdings Ltd, 144A, 5.500%, due 15/02/2024	1,093	0.49
			1,573	0.71
Israel — 0.81% (28 February 2023: 0.99%)				
EUR	300	Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	334	0.15
	1,250	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,131	0.51
	310	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	329	0.15
			1,794	0.81
Italy — 1.22% (28 February 2023: 1.51%)				
EUR	500	International Design Group SPA, 8.031%, due 15/05/2026 *	542	0.25
GBP	770	Intesa Sanpaolo SpA, 6.500%, due 14/03/2029 *	938	0.42
EUR	270	Marcolin SpA, 6.125%, due 15/11/2026	271	0.12
EUR	1,010	Telecom Italia SpA/Milano, 2.375%, due 12/10/2027	956	0.43
			2,707	1.22
Kazakhstan — 1.04% (28 February 2023: 1.01%)				
	460	KazMunayGas National Co JSC, 5.375%, due 24/04/2030	419	0.19
	660	KazMunayGas National Co JSC, 144A, 3.500%, due 14/04/2033	498	0.22
	1,520	QazaqGaz NC JSC, 4.375%, due 26/09/2027	1,401	0.63
			2,318	1.04
Luxembourg — 0.65% (28 February 2023: 0.47%)				
EUR	820	Altice Financing SA, 2.250%, due 15/01/2025	854	0.38
GBP	530	Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	592	0.27
			1,446	0.65
Mexico — 1.97% (28 February 2023: 1.97%)				
	1,250	Banco Mercantil del Norte SA/Grand Cayman, 7.500%, Perpetual *	1,141	0.51
	1,360	BBVA Bancomer SA/Texas, 5.125%, due 18/01/2033 *	1,184	0.53
	1,220	Orbia Advance Corp SAB de CV, 5.875%, due 17/09/2044	1,070	0.48
	1,070	Southern Copper Corp, 5.250%, due 08/11/2042	991	0.45
			4,386	1.97
Netherlands — 1.97% (28 February 2023: 1.90%)				
	250	Cooperatieve Rabobank UA, 3.649%, due 06/04/2028 *	232	0.11
EUR	800	Cooperatieve Rabobank UA, 3.250%, Perpetual *	729	0.33
EUR	200	Cooperatieve Rabobank UA, 4.875%, Perpetual *	184	0.08
GBP	1,100	ING Groep NV, 5.000%, due 30/08/2026 *	1,358	0.61
	1,510	Trivium Packaging Finance BV, 5.500%, due 15/08/2026	1,426	0.64
	550	VZ Secured Financing BV, 144A, 5.000%, due 15/01/2032	449	0.20
			4,378	1.97
Peru — 0.18% (28 February 2023: 0.63%)				
	610	Petroleos del Peru SA, 5.625%, due 19/06/2047	391	0.18
Singapore — 0.06% (28 February 2023: 0.00%)				
EUR	139	Cromwell Ereit Lux Finco Sarl, 2.125%, due 19/11/2025	133	0.06
Slovenia — 0.41% (28 February 2023: 0.37%)				
EUR	1,020	United Group BV, 5.250%, due 01/02/2030	919	0.41
South Africa — 0.09% (28 February 2023: 0.09%)				
	200	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	194	0.09
Spain — 1.37% (28 February 2023: 0.49%)				
EUR	1,000	Banco Santander SA, 5.750%, due 23/08/2033 *	1,083	0.49
EUR	600	Lorca Telecom Bondco SA, 4.000%, due 18/09/2027	604	0.27
EUR	300	Telefonica Europe BV, 3.875%, Perpetual *	304	0.14
EUR	300	Telefonica Europe BV, 2.376%, Perpetual *	258	0.12
EUR	770	Via Celere Desarrollos Inmobiliarios SA, 5.250%, due 01/04/2026	787	0.35
			3,036	1.37
Sweden — 0.67% (28 February 2023: 0.77%)				
EUR	300	Assemblin Group AB, 8.587%, due 05/07/2029 *	322	0.15

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 2023 – *(continued)*

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
Sweden — (continued)				
EUR	680	Heimstaden Bostad AB, 3.625%, Perpetual *	337	0.15
EUR	750	Verisure Holding AB, 7.125%, due 01/02/2028	825	0.37
			1,484	0.67
Switzerland — 0.90% (28 February 2023: 2.00%)				
	2,010	UBS Group AG, 7.000%, Perpetual *	1,998	0.90
United Kingdom — 8.57% (28 February 2023: 7.21%)				
EUR	750	888 Acquisitions Ltd, 7.558%, due 15/07/2027	776	0.35
GBP	620	Barclays Plc, 7.125%, Perpetual *	726	0.32
GBP	570	Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	635	0.28
GBP	210	Galaxy Bidco Ltd, 6.500%, due 31/07/2026	245	0.11
GBP	1,160	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	1,349	0.61
GBP	1,459	Greene King Finance Plc, Series B2, 7.080%, due 15/03/2036 *	1,439	0.65
	400	HSBC Holdings Plc, 4.762%, due 29/03/2033 *	356	0.16
	1,240	HSBC Holdings Plc, 6.375%, Perpetual *	1,197	0.54
EUR	110	INEOS Quattro Finance 1 Plc, 3.750%, due 15/07/2026	106	0.05
EUR	1,600	Lloyds Banking Group Plc, 4.947%, Perpetual *	1,621	0.73
GBP	1,275	Marston's Issuer Plc, Series B1, 7.819%, due 16/07/2035 *	1,155	0.52
GBP	660	NatWest Group Plc, 3.619%, due 29/03/2029 *	738	0.33
GBP	170	NatWest Markets Plc, 6.375%, due 08/11/2027	216	0.10
EUR	230	PEU Fin Plc, 7.250%, due 01/07/2028	249	0.11
GBP	540	Pinewood Finance Co Ltd, 3.250%, due 30/09/2025	638	0.29
GBP	550	Premier Foods Finance Plc, 3.500%, due 15/10/2026	633	0.28
GBP	1,150	Saga Plc, 5.500%, due 15/07/2026	1,114	0.50
GBP	453	Tesco Property Finance 5 Plc, 5.661%, due 13/10/2041	530	0.24
GBP	1,027	Tesco Property Finance 6 Plc, 5.411%, due 13/07/2044	1,172	0.53
EUR	300	Victoria Plc, 3.625%, due 24/08/2026	264	0.12
GBP	810	Vmed O2 UK Financing I Plc, 4.500%, due 15/07/2031	802	0.36
GBP	1,020	Vodafone Group Plc, 8.000%, due 30/08/2086 *	1,290	0.58
GBP	680	Wheel Bidco Ltd, 6.750%, due 15/07/2026	713	0.32
GBP	1,000	Whitbread Group Plc, 2.375%, due 31/05/2027	1,085	0.49
			19,049	8.57
United States — 21.38% (28 February 2023: 23.51%)				
	500	AbbVie Inc, 4.850%, due 15/06/2044	458	0.21
	202	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.500%, due 20/04/2026	198	0.09
	1,320	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	1,264	0.57
	660	American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	544	0.25
	890	American Express Co, 3.550%, Perpetual *	743	0.33
	1,790	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	1,535	0.69
	570	Bank of America Corp, 5.015%, due 22/07/2033 *	549	0.25
	280	Bank of America Corp, 5.288%, due 25/04/2034 *	273	0.12
	1,150	Bank of America Corp, 3.311%, due 22/04/2042 *	861	0.39
	140	Bank of America Corp, 4.083%, due 20/03/2051 *	113	0.05
	494	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	496	0.22
	650	Carnival Corp, 144A, 10.500%, due 01/06/2030	693	0.31
	1,400	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 5.125%, due 01/05/2027	1,317	0.59
	610	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	482	0.22
	1,020	Centene Corp, 4.625%, due 15/12/2029	939	0.42
	400	Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	303	0.14
	1,380	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/06/2041	916	0.41
	250	Cigna Group/The, 4.800%, due 15/08/2038	231	0.10
	1,030	Citigroup Inc, 8.125%, due 15/07/2039	1,283	0.58
	572	Comcast Corp, 2.937%, due 01/11/2056	356	0.16
	420	Comcast Corp, 4.950%, due 15/10/2058	388	0.17
	1,798	Continental Resources Inc/OK, 4.900%, due 01/06/2044	1,380	0.62
	750	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	621	0.28
	680	DCP Midstream Operating LP, 144A, 6.450%, due 03/11/2036	695	0.31
	624	Devon Energy Corp, 5.250%, due 15/10/2027	619	0.28
	246	Devon Energy Corp, 5.875%, due 15/06/2028	246	0.11
	1,200	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	1,065	0.48
	420	DISH DBS Corp, 5.875%, due 15/11/2024	391	0.18
	1,160	DISH DBS Corp, 7.750%, due 01/07/2026	869	0.39
	670	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	521	0.24
	830	Diversified Healthcare Trust, 9.750%, due 15/06/2025	817	0.37
	740	Enterprise Products Operating LLC, 4.800%, due 01/02/2049	651	0.29
	1,050	EQT Corp, 3.900%, due 01/10/2027	981	0.44
	380	EQT Corp, 5.000%, due 15/01/2029	361	0.16
GBP	780	Ford Motor Credit Co LLC, 2.748%, due 14/06/2024	954	0.43
	390	Ford Motor Credit Co LLC, 3.815%, due 02/11/2027	347	0.16
	1,515	Ford Motor Credit Co LLC, 2.900%, due 10/02/2029	1,252	0.56
	1,430	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	1,285	0.58
	235	Goldman Sachs Capital II, 6.439%, Perpetual *	190	0.09
GBP	590	Goldman Sachs Group Inc/The, 3.625%, due 29/10/2029 *	662	0.30
	1,400	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	1,224	0.55
	200	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	168	0.08
	30	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	20	0.01
	330	JPMorgan Chase & Co, 3.328%, due 22/04/2052 *	232	0.10
	270	Kraft Heinz Foods Co, 5.200%, due 15/07/2045	248	0.11
	440	Legacy LifePoint Health LLC, 144A, 4.375%, due 15/02/2027	381	0.17
	170	McDonald's Corp, 4.200%, due 01/04/2050	141	0.06
	1,430	Morgan Stanley, 3.622%, due 01/04/2031 *	1,271	0.57
	40	Morgan Stanley, 5.597%, due 24/03/2051 *	40	0.02
	640	Netflix Inc, 144A, 4.875%, due 15/06/2030	623	0.28
	690	Occidental Petroleum Corp, 3.500%, due 15/08/2029	597	0.27
	490	Radiology Partners Inc, 144A, 9.250%, due 01/02/2028	193	0.09
	1,850	Range Resources Corp, 144A, 4.750%, due 15/02/2030	1,672	0.75
	205	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	232	0.10
	500	Southwestern Energy Co, 8.375%, due 15/09/2028	521	0.23
	1,210	Southwestern Energy Co, 4.750%, due 01/02/2032	1,073	0.48
	700	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	702	0.32
	1,620	Sprint Capital Corp, 8.750%, due 15/03/2032	1,932	0.87
	640	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.500%, due 01/03/2030	614	0.28
	450	T-Mobile USA Inc, 3.875%, due 15/04/2030	411	0.19
	1,130	United Airlines Inc, 144A, 4.625%, due 15/04/2029	1,006	0.45
	790	United Rentals North America Inc, 5.500%, due 15/05/2027	775	0.35
	1,000	United Rentals North America Inc, 3.875%, due 15/02/2031	856	0.39
	530	Viking Ocean Cruises Ship VII Ltd, 144A, 5.625%, due 15/02/2029	493	0.22
	1,000	VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	929	0.42
GBP	510	Wells Fargo & Co, 3.473%, due 26/04/2028 *	581	0.26
	730	Wells Fargo & Co, 5.013%, due 04/04/2051 *	660	0.30
	880	Wells Fargo & Co, Series U, 5.875%, Perpetual *	875	0.39
	210	Western Midstream Operating LP, 3.950%, due 01/06/2025	203	0.09
	480	Western Midstream Operating LP, 5.500%, due 15/08/2048	400	0.18
	720	Western Midstream Operating LP, 5.250%, due 01/02/2050	583	0.26
			47,505	21.38
Total Corporate Bonds and Notes (Cost $124,539)			112,381	50.58
Government Bonds and Notes — 36.60% (28 February 2023: 26.03%)				
Argentina — 0.56% (28 February 2023: 0.55%)				
	3,264	Provincia de Buenos Aires/Government Bonds, 144A, 6.375%, due 01/09/2037	1,244	0.56
Brazil — 1.32% (28 February 2023: 0.90%)				
BRL	14,694	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	2,938	1.32
Colombia — 0.46% (28 February 2023: 0.43%)				
	1,350	Colombia Government International Bond, 5.625%, due 26/02/2044	1,027	0.46
Cote d'Ivoire (Ivory Coast) — 0.36% (28 February 2023: 0.34%)				
EUR	880	Ivory Coast Government International Bond, 5.250%, due 22/03/2030	809	0.36
Dominican Republic — 0.52% (28 February 2023: 0.50%)				
	1,360	Dominican Republic International Bond, 144A, 4.875%, due 23/09/2032	1,157	0.52
Egypt — 0.76% (28 February 2023: 0.85%)				
	1,360	Egypt Government International Bond, 3.875%, due 16/02/2026	982	0.44
EUR	1,180	Egypt Government International Bond, 6.375%, due 11/04/2031	708	0.32
			1,690	0.76
Germany — 0.16% (28 February 2023: 0.15%)				
EUR	360	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2029	348	0.16
Indonesia — 3.24% (28 February 2023: 2.96%)				
IDR	50,976,000	Indonesia Treasury Bond, Series FR59, 7.000%, due 15/05/2027	3,431	1.55

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — (continued)			
Indonesia — (continued)			
IDR 52,396,000	Indonesia Treasury Bond, Series FR78, 8.250%, due 15/05/2029	3,757	1.69
		7,188	3.24
Jordan — 0.18% (28 February 2023: 0.17%)			
430	Jordan Government International Bond, 5.850%, due 07/07/2030	399	0.18
Mexico — 3.68% (28 February 2023: 3.33%)			
MXN 69,240	Mexican Bonos, Series M, 8.500%, due 31/05/2029	3,913	1.76
MXN 84,947	Mexican Bonos, Series M, 7.750%, due 13/11/2042	4,258	1.92
		8,171	3.68
Nigeria — 0.44% (28 February 2023: 0.42%)			
1,400	Nigeria Government International Bond, 7.625%, due 28/11/2047	970	0.44
Oman — 0.18% (28 February 2023: 0.17%)			
390	Oman Government International Bond, 6.000%, due 01/08/2029	393	0.18
Poland — 1.76% (28 February 2023: 1.46%)			
PLN 21,700	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	3,916	1.76
Romania — 0.33% (28 February 2023: 0.29%)			
EUR 940	Romanian Government International Bond, 2.000%, due 14/04/2033	729	0.33
Russia — 0.80% (28 February 2023: 0.18%)			
RUB 288,495	Russian Federal Bond – OFZ, 0.000%, due 19/01/2028†γ	903	0.41
RUB 329,535	Russian Federal Bond – OFZ, 0.000%, due 10/05/2034†γ	876	0.39
		1,779	0.80
South Africa — 1.63% (28 February 2023: 1.46%)			
ZAR 90,478	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	2,828	1.27
1,130	Republic of South Africa Government International Bond, 5.750%, due 30/09/2049	803	0.36
		3,631	1.63
United States — 20.22% (28 February 2023: 11.09%)			
6,240	United States Treasury Note/Bond, 2.000%, due 30/04/2024	6,102	2.75
4,310	United States Treasury Note/Bond, 2.000%, due 15/11/2026	3,991	1.80
2,250	United States Treasury Note/Bond, 0.625%, due 31/03/2027	1,970	0.89
11,820	United States Treasury Note/Bond, 4.125%, due 31/10/2027	11,712	5.27
500	United States Treasury Note/Bond, 3.625%, due 31/03/2028	486	0.22
30	United States Treasury Note/Bond, 0.625%, due 15/08/2030	24	0.01
5,680	United States Treasury Note/Bond, 1.375%, due 15/11/2031	4,604	2.07
290	United States Treasury Note/Bond, 2.750%, due 15/08/2032	260	0.12
3,320	United States Treasury Note/Bond, 4.125%, due 15/11/2032	3,319	1.49
120	United States Treasury Note/Bond, 1.750%, due 15/08/2041	81	0.04
140	United States Treasury Note/Bond, 2.000%, due 15/11/2041	98	0.04
600	United States Treasury Note/Bond, 3.375%, due 15/08/2042	521	0.23
2,320	United States Treasury Note/Bond, 4.000%, due 15/11/2042	2,202	0.99
1,650	United States Treasury Note/Bond, 3.000%, due 15/05/2045	1,323	0.59
15	United States Treasury Note/Bond, 3.000%, due 15/11/2045	12	0.01
500	United States Treasury Note/Bond, 2.250%, due 15/08/2046	344	0.15
360	United States Treasury Note/Bond, 3.000%, due 15/02/2047	286	0.13
7,240	United States Treasury Note/Bond, 3.125%, due 15/05/2048	5,882	2.65
820	United States Treasury Note/Bond, 3.000%, due 15/02/2049	651	0.29
430	United States Treasury Note/Bond, 2.875%, due 15/05/2049	333	0.15
40	United States Treasury Note/Bond, 1.250%, due 15/05/2050	21	0.01
200	United States Treasury Note/Bond, 1.375%, due 15/08/2050	108	0.05
270	United States Treasury Note/Bond, 3.000%, due 15/08/2052	215	0.10
410	United States Treasury Note/Bond, 3.625%, due 15/05/2053	370	0.17
		44,915	20.22
Total Government Bonds and Notes (Cost $100,042)		81,304	36.60
Loan Notes — 3.48% (28 February 2023: 3.84%)			
579	Alterra Mountain Co, 8.946%, due 30/07/2028 *	581	0.26
873	APi Group Inc, 7.946%, due 01/10/2026 *	876	0.40
674	Asurion LLC, 9.681%, due 19/08/2028 *	652	0.29
626	Focus Financial Partners LLC, 8.581%, due 30/06/2028 *	625	0.28
463	Grifols Worldwide Operations USA Inc, 7.481%, due 15/11/2027 *	458	0.21
1,166	Hilton Worldwide Finance LLC, 7.165%, due 21/06/2026 *	1,167	0.53
138	Nexstar Broadcasting Inc, 7.946%, due 19/09/2026 *	138	0.06
269	Nord Anglia Education, 9.922%, due 25/01/2028 *	270	0.12
584	Prime Security Installations Ltd, 8.182%, due 23/09/2026 *	585	0.26
926	Sedgwick CMS Inc, 9.081%, due 17/02/2028 *	929	0.42
600	Sotera Health, 8.196%, due 13/12/2026 *	595	0.27
643	Terrier Media Buyer, Inc., 8.842%, due 17/12/2026 *	600	0.27
245	UFC Holdings LLC, 8.369%, due 29/04/2026 *	245	0.11
Total Loan Notes (Cost $7,792)		7,721	3.48
Collective Investment Schemes — 1.36% (28 February 2023: 1.77%)			
22	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US$ Accumulating	3,032	1.36
Total Collective Investment Schemes (Cost $2,474)		3,032	1.36
Common Stock — 0.17% (28 February 2023: 0.18%)			
Switzerland — 0.00% (28 February 2023: 0.00%)			
1,760	Credit Suisse Group AG Escrow †	–	–
United States — 0.17% (28 February 2023: 0.18%)			
44	Berry Corp	376	0.17
Total Common Stock (Cost $491)		376	0.17
Total Investments at fair value through profit or loss (Cost $246,864)		210,547	94.77
Forward Foreign Currency Contracts — 0.24% (28 February 2023: 0.34%)			
Unrealised appreciation of contracts (see below)		535	0.24
Futures — 0.10% (28 February 2023: 0.03%)			
Unrealised appreciation of contracts (see below)		221	0.10
Total Financial Assets at fair value through profit or loss		211,303	95.11
Forward Foreign Currency Contracts — (0.63%) (28 February 2023: (1.76%))			
Unrealised depreciation of contracts (see below)		(1,411)	(0.63)
Futures — (0.08%) (28 February 2023: (0.01%))			
Unrealised depreciation of contracts (see below)		(166)	(0.08)
Total Financial Liabilities at fair value through profit or loss		(1,577)	(0.71)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		209,726	94.40
Other Assets in Excess of Liabilities		12,437	5.60
Total Net Assets		$222,163	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $26,920,000 or 12.11% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

ε Security is in default as at 31 August 2023 (principal and / or interest).

γ Security no longer accruing income during and/or post financial period ended 31 August 2023 due to the uncertainty of interest payments.

FTGF Western Asset Global Multi Strategy Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

ABBREVIATIONS:

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

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	89.05
Other transferable securities dealt in on another regulated market	3.44
Collective investment schemes	1.35
Financial derivative instruments	0.34
Other assets	5.82
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	15	Sell	EUR	14	$ -
06-Sep-2023	BNY Mellon	Buy	USD	-	Sell	SGD	-	-
06-Sep-2023	BNY Mellon	Buy	SGD	4	Sell	USD	3	-
13-Sep-2023	Citi	Buy	USD	1,450	Sell	IDR	21,548,873	35
13-Sep-2023	Citi	Buy	USD	1,630	Sell	INR	134,728	2
13-Sep-2023	Morgan Stanley	Buy	USD	3,267	Sell	TWD	99,169	148
15-Sep-2023	BNY Mellon	Buy	USD	652	Sell	CHF	572	4
15-Sep-2023	BNY Mellon	Buy	USD	130	Sell	EUR	118	-
15-Sep-2023	BNY Mellon	Buy	USD	-	Sell	EUR	-	-
15-Sep-2023	BNY Mellon	Buy	USD	8	Sell	GBP	6	-
15-Sep-2023	BNY Mellon	Buy	USD	10	Sell	GBP	8	-
15-Sep-2023	BNY Mellon	Buy	USD	34	Sell	PLN	138	-
15-Sep-2023	BNY Mellon	Buy	USD	3	Sell	SGD	4	-
15-Sep-2023	BNY Mellon	Buy	USD	1	Sell	SGD	1	-
15-Sep-2023	BNY Mellon	Buy	ZAR	6	Sell	USD	-	-
15-Sep-2023	BNY Mellon	Buy	ZAR	6,128	Sell	USD	322	3
15-Sep-2023	BNY Mellon	Buy	CHF	51,864	Sell	USD	59,386	(577)
15-Sep-2023	BNY Mellon	Buy	AUD	560	Sell	USD	362	1
15-Sep-2023	BNY Mellon	Buy	AUD	90,618	Sell	USD	59,245	(496)
15-Sep-2023	BNY Mellon	Buy	PLN	11,606	Sell	USD	2,847	(37)
15-Sep-2023	BNY Mellon	Buy	SGD	1,279	Sell	USD	952	(5)
15-Sep-2023	BNY Mellon	Buy	SGD	-	Sell	USD	-	-
15-Sep-2023	BNY Mellon	Buy	GBP	2	Sell	USD	3	-
15-Sep-2023	BNY Mellon	Buy	EUR	5,901	Sell	USD	6,492	(88)
15-Sep-2023	BNY Mellon	Buy	EUR	3	Sell	USD	3	-
15-Sep-2023	BNY Mellon	Buy	GBP	1,334	Sell	USD	1,698	(8)
15-Sep-2023	BNY Mellon	Buy	USD	3	Sell	ZAR	62	-
15-Sep-2023	BNY Mellon	Buy	USD	2	Sell	ZAR	41	-
16-Nov-2023	BNP Paribas	Buy	USD	1,901	Sell	PLN	7,723	36
16-Nov-2023	BNP Paribas	Buy	JPY	965,332	Sell	USD	6,854	(136)
16-Nov-2023	Citi	Buy	USD	8,106	Sell	GBP	6,381	22
16-Nov-2023	Goldman Sachs	Buy	USD	5,245	Sell	EUR	4,772	51
16-Nov-2023	Goldman Sachs	Buy	USD	1,802	Sell	GBP	1,418	5
16-Nov-2023	Goldman Sachs	Buy	USD	2,051	Sell	MXN	35,905	(25)
16-Nov-2023	HSBC	Buy	USD	21,021	Sell	EUR	19,127	202
16-Nov-2023	JP Morgan	Buy	USD	3,490	Sell	GBP	2,747	9
16-Nov-2023	JP Morgan	Buy	ZAR	5,000	Sell	USD	264	(1)
16-Nov-2023	JP Morgan	Buy	AUD	3,230	Sell	USD	2,127	(29)
16-Nov-2023	Morgan Stanley	Buy	CAD	1,230	Sell	USD	921	(9)
16-Nov-2023	UBS	Buy	USD	7,002	Sell	GBP	5,513	17
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $775)								$ 535
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(4,011))								(1,411)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(3,236))								$ (876)

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 2023 – *(continued)*

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl December 2023	Bank of America Merrill Lynch	(5)	$ (637)	$ (4)
Euro-Bund December 2023	Bank of America Merrill Lynch	89	12,800	127
Euro-Buxl 30 Year Bond December 2023	Bank of America Merrill Lynch	(1)	(145)	(2)
Long Gilt December 2023	Bank of America Merrill Lynch	40	4,843	87
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(39)	(4,330)	(39)
U.S. 2 Year Note (CBT) December 2023	Bank of America Merrill Lynch	12	2,445	7
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	(23)	(2,799)	(40)
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	(30)	(3,884)	(81)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $74)				$ 221
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(29))				(166)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $45)				$ 55

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 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 7.24% (28 February 2023: 6.50%)			
500	522 Funding CLO 2018-3A Ltd, Series 2018 3A, Class DR, 144A, 8.688%, due 20/10/2031 *	487	0.46
250	AB BSL CLO 2 Ltd, Series 2021 2A, Class D, 144A, 8.920%, due 15/04/2034 *	239	0.23
310	AGL CLO 6 Ltd, Series 2020 6A, Class ER, 144A, 12.088%, due 20/07/2034 *	300	0.28
300	Apex Credit CLO 2022-1 Ltd, Series 2022 1A, Class D, 144A, 9.746%, due 22/04/2033 *	292	0.28
440	Ballyrock CLO 2018-1 Ltd, Series 2018 1A, Class C, 144A, 8.738%, due 20/04/2031 *	432	0.41
420	Canyon CLO 2020-1 Ltd, Series 2020 1A, Class ER, 144A, 11.920%, due 15/07/2034 *	401	0.38
250	CIFC Funding 2017-I Ltd, Series 2017 1A, Class D, 144A, 9.095%, due 23/04/2029 *	250	0.24
300	GoldenTree Loan Opportunities IX Ltd, Series 2014 9A, Class DR2, 144A, 8.631%, due 29/10/2029 *	300	0.28
250	Greenwood Park CLO Ltd, Series 2018 1A, Class E, 144A, 10.520%, due 15/04/2031 *	207	0.19
510	Grippen Park CLO Ltd, Series 2017 1A, Class E, 144A, 11.288%, due 20/01/2030 *	465	0.44
250	Harriman Park CLO Ltd, Series 2020 1A, Class ER, 144A, 11.988%, due 20/04/2034 *	234	0.22
443	Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.250%, due 15/10/2031 *	425	0.40
500	Marble Point CLO XIV Ltd, Series 2018 2A, Class D, 144A, 9.118%, due 20/01/2032 *	467	0.44
280	Mountain View CLO IX Ltd, Series 2015 9A, Class CR, 144A, 8.690%, due 15/07/2031 *	252	0.24
500	Nassau 2021-I Ltd, Series 2021 IA, Class D, 144A, 9.320%, due 26/08/2034 *	479	0.45
250	Neuberger Berman CLO XVIII Ltd, Series 2014 18A, Class DR2, 144A, 11.515%, due 21/10/2030 *	232	0.22
500	Neuberger Berman Loan Advisers CLO 34 Ltd, Series 2019 34A, Class ER, 144A, 11.826%, due 20/01/2035 *	485	0.46
300	Ocean Trails CLO V, Series 2014 5A, Class DRR, 144A, 9.013%, due 13/10/2031 *	271	0.25
200	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class D, 144A, 11.146%, due 20/01/2035 *	200	0.19
580	Saranac CLO III Ltd, Series 2014 3A, Class DR, 144A, 8.770%, due 22/06/2030 *	488	0.46
280	Trinitas CLO X Ltd, Series 2019 10A, Class DR, 144A, 8.908%, due 15/01/2035 *	263	0.25
320	Venture XVII CLO Ltd, Series 2014 17A, Class DRR, 144A, 8.390%, due 15/04/2027 *	311	0.29
190	Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 0.000%, due 20/10/2036 *	190	0.18
Total Asset-Backed Securities (Cost $8,004)		7,670	7.24
Corporate Bonds and Notes — 81.60% (28 February 2023: 84.70%)			
Bermuda — 0.53% (28 February 2023: 0.65%)			
591	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	559	0.53
Canada — 2.75% (28 February 2023: 2.47%)			
230	ATS Corp, 144A, 4.125%, due 15/12/2028	205	0.19
180	Bombardier Inc, 144A, 7.875%, due 15/04/2027	180	0.17
200	Cascades Inc/Cascades USA Inc, 144A, 5.375%, due 15/01/2028	188	0.18
440	Empire Communities Corp, 144A, 7.000%, due 15/12/2025	425	0.40
420	GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	381	0.36
700	Hudbay Minerals Inc, 144A, 6.125%, due 01/04/2029	659	0.62
550	Open Text Corp, 144A, 6.900%, due 01/12/2027	558	0.53
310	Toronto-Dominion Bank/The, 8.125%, due 31/10/2082 *	312	0.30
		2,908	2.75
Cayman Islands — 0.94% (28 February 2023: 0.91%)			
1,059	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	996	0.94
France — 1.20% (28 February 2023: 0.28%)			
240	Altice France SA/France, 144A, 5.500%, due 15/01/2028	180	0.17
670	Altice France SA/France, 144A, 5.125%, due 15/07/2029	474	0.45
310	BNP Paribas SA, 144A, 7.750%, Perpetual *	302	0.28
320	Credit Agricole SA, 144A, 8.125%, Perpetual *	320	0.30
		1,276	1.20
Germany — 0.47% (28 February 2023: 0.00%)			
490	ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	497	0.47
Hong Kong — 0.36% (28 February 2023: 0.45%)			
450	Melco Resorts Finance Ltd, 144A, 5.375%, due 04/12/2029	378	0.36
India — 0.29% (28 February 2023: 0.25%)			
340	CA Magnum Holdings, 144A, 5.375%, due 31/10/2026	304	0.29
Israel — 1.15% (28 February 2023: 1.26%)			
500	Teva Pharmaceutical Finance Co LLC, 6.150%, due 01/02/2036	461	0.44
300	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	278	0.26
450	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	477	0.45
		1,216	1.15
Italy — 1.48% (28 February 2023: 0.70%)			
700	Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	673	0.64
380	Telecom Italia Capital SA, 6.000%, due 30/09/2034	319	0.30
660	UniCredit SpA, 144A, 5.459%, due 30/06/2035 *	574	0.54
		1,566	1.48
Luxembourg — 1.19% (28 February 2023: 1.51%)			
500	Altice Financing SA, 144A, 5.750%, due 15/08/2029	396	0.37
710	Altice France Holding SA, 144A, 10.500%, due 15/05/2027	386	0.36
600	ARD Finance SA, 144A, 6.500%, due 30/06/2027	483	0.46
		1,265	1.19
Macau — 1.56% (28 February 2023: 1.80%)			
200	Sands China Ltd, 4.300%, due 08/01/2026	188	0.18
200	Sands China Ltd, 5.650%, due 08/08/2028	189	0.18
450	Sands China Ltd, 3.500%, due 08/08/2031	362	0.34
200	Wynn Macau Ltd, 144A, 5.500%, due 15/01/2026	188	0.18
820	Wynn Macau Ltd, 144A, 5.625%, due 26/08/2028	724	0.68
		1,651	1.56
Netherlands — 0.35% (28 February 2023: 0.30%)			
420	UPC Holding BV, 144A, 5.500%, due 15/01/2028	374	0.35
Poland — 0.28% (28 February 2023: 0.36%)			
370	Canpack SA / Canpack US LLC, 144A, 3.875%, due 15/11/2029	299	0.28
Switzerland — 0.60% (28 February 2023: 2.04%)			
210	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	190	0.18
130	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 9.500%, due 01/06/2028	120	0.12
390	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 6.375%, due 01/02/2030	321	0.30
		631	0.60
United Kingdom — 3.24% (28 February 2023: 2.54%)			
1,280	Barclays Plc, 8.000%, Perpetual *	1,257	1.19
800	HSBC Holdings Plc, 4.600%, Perpetual *	621	0.59
540	Lloyds Banking Group Plc, 8.000%, Perpetual *	490	0.46
770	Virgin Media Vendor Financing Notes IV DAC, 144A, 5.000%, due 15/07/2028	683	0.64
450	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	376	0.36
		3,427	3.24
United States — 64.31% (28 February 2023: 67.88%)			
340	Academy Ltd, 144A, 6.000%, due 15/11/2027	326	0.31
742	Accelerate360 Holdings LLC, 144A, 8.000%, due 01/03/2028	770	0.73
550	AdaptHealth LLC, 144A, 4.625%, due 01/08/2029	450	0.42
120	AdaptHealth LLC, 144A, 5.125%, due 01/03/2030	99	0.09
290	Advanced Drainage Systems Inc, 144A, 6.375%, due 15/06/2030	286	0.27
500	Akumin Inc, 144A, 7.000%, due 01/11/2025	378	0.36
1,830	Allen Media LLC / Allen Media Co-Issuer Inc, 144A, 10.500%, due 15/02/2028	1,049	0.99
370	Alta Equipment Group Inc, 144A, 5.625%, due 15/04/2026	343	0.32
910	AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	622	0.59
480	American Airlines Inc, 144A, 11.750%, due 15/07/2025	526	0.50
310	American Airlines Inc, 144A, 7.250%, due 15/02/2028	305	0.29
340	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	326	0.31
460	American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	379	0.36
490	American News Co LLC, 144A, 8.500%, due 01/09/2026	553	0.52
95	Anagram International Inc / Anagram Holdings LLC, 144A, 10.000%, due 15/08/2026	67	0.06
930	Apollo Commercial Real Estate Finance Inc, 144A, 4.625%, due 15/06/2029	730	0.69
200	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 4.000%, due 01/09/2029	163	0.15
510	AthenaHealth Group Inc, 144A, 6.500%, due 15/02/2030	443	0.42
900	Bath & Body Works Inc, 7.500%, due 15/06/2029	908	0.86
180	Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	176	0.17
110	Bausch Health Cos Inc, 144A, 6.125%, due 01/02/2027	72	0.07
690	Bausch Health Cos Inc, 144A, 6.250%, due 15/02/2029	303	0.29
400	Bausch Health Cos Inc, 144A, 5.250%, due 30/01/2030	169	0.16
170	Beacon Roofing Supply Inc, 144A, 6.500%, due 01/08/2030	168	0.16
400	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	385	0.36
700	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 6.625%, due 15/07/2026	689	0.65
370	Boyne USA Inc, 144A, 4.750%, due 15/05/2029	334	0.32
600	Burford Capital Global Finance LLC, 144A, 6.250%, due 15/04/2028	553	0.52

FTGF Western Asset US High Yield Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
	Corporate Bonds and Notes — (continued)		
	United States — (continued)		
330	Burford Capital Global Finance LLC, 144A, 6.875%, due 15/04/2030	303	0.29
350	Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	354	0.33
280	Caesars Entertainment Inc, 144A, 8.125%, due 01/07/2027	285	0.27
640	Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	643	0.61
400	Cano Health LLC, 144A, 6.250%, due 01/10/2028	136	0.13
100	Carnival Corp, 144A, 7.625%, due 01/03/2026	100	0.09
230	Carnival Corp, 144A, 7.000%, due 15/08/2029	234	0.22
570	Carnival Corp, 144A, 10.500%, due 01/06/2030	608	0.57
220	Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	239	0.23
800	Carriage Purchaser Inc, 144A, 7.875%, due 15/10/2029	601	0.57
250	Carriage Services Inc, 144A, 4.250%, due 15/05/2029	217	0.21
370	Carrols Restaurant Group Inc, 144A, 5.875%, due 01/07/2029	319	0.30
740	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.750%, due 01/02/2032	613	0.58
550	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	446	0.42
200	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	158	0.15
470	Central Parent Inc / CDK Global Inc, 144A, 7.250%, due 15/06/2029	464	0.44
600	Chord Energy Corp, 144A, 6.375%, due 01/06/2026	592	0.56
140	CHS/Community Health Systems Inc, 144A, 6.125%, due 01/04/2030	81	0.08
860	CHS/Community Health Systems Inc, 144A, 5.250%, due 15/05/2030	679	0.64
470	Clarivate Science Holdings Corp, 144A, 4.875%, due 01/07/2029	410	0.39
165	Clean Harbors Inc, 144A, 6.375%, due 01/02/2031	164	0.16
410	Clear Channel Outdoor Holdings Inc, 144A, 7.500%, due 01/06/2029	306	0.29
480	CNX Midstream Partners LP, 144A, 4.750%, due 15/04/2030	415	0.39
360	Coinbase Global Inc, 144A, 3.625%, due 01/10/2031	243	0.23
700	CommScope Inc, 144A, 4.750%, due 01/09/2029	521	0.49
130	CommScope Technologies LLC, 144A, 5.000%, due 15/03/2027	72	0.07
290	Crescent Energy Finance LLC, 144A, 9.250%, due 15/02/2028	297	0.28
270	CSC Holdings LLC, 144A, 11.250%, due 15/05/2028	267	0.25
810	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	670	0.63
320	CSC Holdings LLC, 144A, 5.750%, due 15/01/2030	177	0.17
250	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	179	0.17
300	CSC Holdings LLC, 144A, 4.500%, due 15/11/2031	214	0.20
430	CSC Holdings LLC, 144A, 5.000%, due 15/11/2031	230	0.22
110	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	111	0.10
350	Darling Ingredients Inc, 144A, 6.000%, due 15/06/2030	342	0.32
600	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	532	0.50
1,130	DISH DBS Corp, 7.750%, due 01/07/2026	846	0.80
1,050	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	817	0.77
1,010	DISH DBS Corp, 5.125%, due 01/06/2029	547	0.52
90	Diversified Healthcare Trust, 9.750%, due 15/06/2025	89	0.08
170	Diversified Healthcare Trust, 4.750%, due 15/02/2028	130	0.12
440	Dornoch Debt Merger Sub Inc, 144A, 6.625%, due 15/10/2029	380	0.36
350	DraftKings Holdings Inc, zero coupon, due 15/03/2028	268	0.25
170	Earthstone Energy Holdings LLC, 144A, 8.000%, due 15/04/2027	174	0.16
140	Earthstone Energy Holdings LLC, 144A, 9.875%, due 15/07/2031	154	0.15
400	Elastic NV, 144A, 4.125%, due 15/07/2029	344	0.33
510	FirstCash Inc, 144A, 4.625%, due 01/09/2028	454	0.43
250	FirstCash Inc, 144A, 5.625%, due 01/01/2030	227	0.21
770	Five Point Operating Co LP / Five Point Capital Corp, 144A, 7.875%, due 15/11/2025	719	0.68
1,090	Foot Locker Inc, 144A, 4.000%, due 01/10/2029	821	0.78
440	Ford Motor Co, 3.250%, due 12/02/2032	344	0.32
570	Ford Motor Credit Co LLC, 5.113%, due 03/05/2029	525	0.50
590	Ford Motor Credit Co LLC, 7.350%, due 06/03/2030	601	0.57
1,000	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	847	0.80
670	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	602	0.57
570	Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	508	0.48
410	Gannett Holdings LLC, 144A, 6.000%, due 01/11/2026	352	0.33
370	Gen Digital Inc, 144A, 7.125%, due 30/09/2030	373	0.35
1,080	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	944	0.89
110	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 5.750%, due 20/01/2026	102	0.10
207	HCA Inc, 7.500%, due 15/11/2095	228	0.22
360	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 6.250%, due 15/04/2032	331	0.31
400	Howard Midstream Energy Partners LLC, 144A, 6.750%, due 15/01/2027	386	0.36
150	iHeartCommunications Inc, 144A, 5.250%, due 15/08/2027	119	0.11
230	iHeartCommunications Inc, 144A, 4.750%, due 15/01/2028	177	0.17
680	IIP Operating Partnership LP, 5.500%, due 25/05/2026	604	0.57
600	Iron Mountain Information Management Services Inc, 144A, 5.000%, due 15/07/2032	519	0.49
310	Jane Street Group / JSG Finance Inc, 144A, 4.500%, due 15/11/2029	272	0.26
180	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 4.250%, due 01/02/2027	163	0.15
390	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 4.750%, due 15/06/2029	328	0.31
600	Las Vegas Sands Corp, 3.200%, due 08/08/2024	581	0.55
740	Legends Hospitality Holding Co LLC / Legends Hospitality Co-Issuer Inc, 144A, 5.000%, due 01/02/2026	696	0.66
610	LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	603	0.57
300	LSF11 A5 HoldCo LLC, 144A, 6.625%, due 15/10/2029	250	0.24
130	Madison IAQ LLC, 144A, 4.125%, due 30/06/2028	115	0.11
570	Madison IAQ LLC, 144A, 5.875%, due 30/06/2029	480	0.45
830	Match Group Holdings II LLC, 144A, 3.625%, due 01/10/2031	677	0.64
600	Medline Borrower LP, 144A, 5.250%, due 01/10/2029	533	0.50
440	Michaels Cos Inc/The, 144A, 5.250%, due 01/05/2028	367	0.35
740	Michaels Cos Inc/The, 144A, 7.875%, due 01/05/2029	514	0.49
280	Midcap Financial Issuer Trust, 144A, 6.500%, due 01/05/2028	249	0.24
420	Midcap Financial Issuer Trust, 144A, 5.625%, due 15/01/2030	339	0.32
650	MIWD Holdco II LLC / MIWD Finance Corp, 144A, 5.500%, due 01/02/2030	552	0.52
430	Mohegan Tribal Gaming Authority, 144A, 13.250%, due 15/12/2027	458	0.43
340	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, due 15/03/2031	221	0.21
700	Nabors Industries Ltd, 144A, 7.250%, due 15/01/2026	674	0.64
880	NCL Corp Ltd, 144A, 5.875%, due 15/02/2027	854	0.81
200	NCL Corp Ltd, 144A, 8.375%, due 01/02/2028	206	0.19
20	NCL Corp Ltd, 144A, 7.750%, due 15/02/2029	19	0.02
140	NextEra Energy Partners LP, 144A, 2.500%, due 15/06/2026	125	0.12
490	NMG Holding Co Inc / Neiman Marcus Group LLC, 144A, 7.125%, due 01/04/2026	466	0.44
410	NMI Holdings Inc, 144A, 7.375%, due 01/06/2025	413	0.39
400	Northern Oil and Gas Inc, 144A, 8.125%, due 01/03/2028	401	0.38
760	Northwest Acquisitions ULC / Dominion Finco Inc, 144A, 7.125%, due 01/11/2022 ∞ε	–	–
30	Pactiv LLC, 8.375%, due 15/04/2027	30	0.03
510	Par Pharmaceutical Inc, 144A, 7.500%, due 01/04/2027 †ε	364	0.34
220	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 144A, 5.875%, due 01/10/2028	204	0.19
600	Park-Ohio Industries Inc, 6.625%, due 15/04/2027	521	0.49
450	Paysafe Finance Plc / Paysafe Holdings US Corp, 144A, 4.000%, due 15/06/2029	382	0.36
250	PetSmart Inc / PetSmart Finance Corp, 144A, 7.750%, due 15/02/2029	239	0.23
370	PM General Purchaser LLC, 144A, 9.500%, due 01/10/2028	357	0.34
660	Prime Security Services Borrower LLC / Prime Finance Inc, 144A, 6.250%, due 15/01/2028	629	0.59
430	Rackspace Technology Global Inc, 144A, 3.500%, due 15/02/2028	204	0.19
40	Radiology Partners Inc, 144A, 9.250%, due 01/02/2028	16	0.01
400	Range Resources Corp, 8.250%, due 15/01/2029	416	0.39
290	Range Resources Corp, 144A, 4.750%, due 15/02/2030	262	0.25
280	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 3.875%, due 01/03/2031	228	0.22
1,060	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 4.000%, due 15/10/2033	839	0.79
630	Roller Bearing Co of America Inc, 144A, 4.375%, due 15/10/2029	564	0.53
310	Royal Caribbean Cruises Ltd, 144A, 11.625%, due 15/08/2027	338	0.32
430	Royal Caribbean Cruises Ltd, 3.700%, due 15/03/2028	375	0.35
590	Royal Caribbean Cruises Ltd, 144A, 7.250%, due 15/01/2030	600	0.57
220	RR Donnelley & Sons Co, 144A, 9.750%, due 31/07/2028	220	0.21
370	Ryan Specialty LLC, 144A, 4.375%, due 01/02/2030	331	0.31
2	Service Corp International/US, 7.500%, due 01/04/2027	2	–
360	Sizzling Platter LLC / Sizzling Platter Finance Corp, 144A, 8.500%, due 28/11/2025	357	0.34
340	Smyrna Ready Mix Concrete LLC, 144A, 6.000%, due 01/11/2028	327	0.31
800	Southwestern Energy Co, 4.750%, due 01/02/2032	710	0.67
260	Speedway Motorsports LLC / Speedway Funding II Inc, 144A, 4.875%, due 01/11/2027	241	0.23
250	Spirit Airlines Inc, 1.000%, due 15/05/2026	212	0.20
360	Sprint Capital Corp, 8.750%, due 15/03/2032	429	0.41
240	StoneX Group Inc, 144A, 8.625%, due 15/06/2025	243	0.23
1,120	Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	987	0.93
200	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	179	0.17
480	Titan International Inc, 7.000%, due 30/04/2028	458	0.43
200	TopBuild Corp, 144A, 3.625%, due 15/03/2029	172	0.16
580	TransDigm Inc, 144A, 6.750%, due 15/08/2028	583	0.55
320	Triton Water Holdings Inc, 144A, 6.250%, due 01/04/2029	272	0.26
460	United Airlines Inc, 144A, 4.625%, due 15/04/2029	410	0.39
1,050	United Rentals North America Inc, 5.250%, due 15/01/2030	999	0.94
240	Univision Communications Inc, 144A, 8.000%, due 15/08/2028	240	0.23
250	Upbound Group Inc, 144A, 6.375%, due 15/02/2029	227	0.21
370	Urban One Inc, 144A, 7.375%, due 01/02/2028	322	0.30
459	US Renal Care Inc, 144A, 10.625%, due 28/06/2028	296	0.28

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
420	Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	410	0.39
180	Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	153	0.14
120	Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	98	0.09
750	Vericast Corp, 144A, 11.000%, due 15/09/2026	785	0.74
510	Vertiv Group Corp, 144A, 4.125%, due 15/11/2028	458	0.43
120	Viking Cruises Ltd, 144A, 5.875%, due 15/09/2027	112	0.11
450	Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	427	0.40
260	Viking Cruises Ltd, 144A, 9.125%, due 15/07/2031	269	0.25
390	VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	362	0.34
800	WW International Inc, 144A, 4.500%, due 15/04/2029	555	0.52
740	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	728	0.69
690	XPO CNW Inc, 6.700%, due 01/05/2034	687	0.65
440	ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	370	0.35
		68,081	64.31
Zambia — 0.90% (28 February 2023: 1.27%)			
940	First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	958	0.90
Total Corporate Bonds and Notes (Cost $96,408)		86,386	81.60
Government Bonds and Notes — 0.26% (28 February 2023: 0.22%)			
Argentina — 0.26% (28 February 2023: 0.22%)			
55	Argentine Republic Government International Bond, 1.000%, due 09/07/2029	18	0.02
408	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	137	0.13
94	Argentine Republic Government International Bond, 3.625%, due 09/07/2035	28	0.02
60	Provincia de Buenos Aires/Government Bonds, 6.375%, due 01/09/2037	23	0.02
190	Provincia de Buenos Aires/Government Bonds, 144A, 6.375%, due 01/09/2037	73	0.07
		279	0.26
Total Government Bonds and Notes (Cost $378)		279	0.26
Loan Notes — 6.55% (28 February 2023: 5.28%)			
178	19th Holdings Golf, LLC, 8.666%, due 07/02/2029 *	175	0.16
322	Adtalem Global Education Inc, 9.446%, due 12/02/2028 *	322	0.30
150	Agiliti Health Inc, 8.247%, due 01/05/2030 *	150	0.14
427	Asurion LLC, 9.431%, due 17/08/2028 *	412	0.39
250	Clarios Global LP, 9.081%, due 20/04/2030 *	250	0.24
570	DCert Buyer, Inc., 12.331%, due 16/02/2029 *	535	0.51
190	Deerfield Dakota Holding LLC, 12.288%, due 14/04/2028 *	180	0.17
340	Equinox Holdings Inc, 14.731%, due 08/03/2024 *†	329	0.31
388	Eyecare Partners LLC, 9.253%, due 05/02/2027 *	309	0.29
494	Focus Financial Partners LLC, 8.581%, due 30/06/2028 *	493	0.47
231	Global Tel'Link Corp, 9.769%, due 29/11/2025 *	218	0.21
351	Great Outdoors Group LLC, 9.196%, due 05/03/2028 *	351	0.33
203	Magenta Buyer LLC, 10.631%, due 03/05/2028 *	153	0.14
82	MRI Software LLC, 10.842%, due 10/02/2026 *	80	0.08
47	MRI Software LLC, 10.842%, due 10/02/2026 *	46	0.04
160	Neptune Bidco U.S. Inc, 10.398%, due 11/04/2029 *	146	0.14
461	Phoenix Guarantor Inc, 8.696%, due 05/03/2026 *	459	0.43
417	R.R. Donnelley, 14.500%, due 08/03/2028 *	418	0.40
183	Redstone Holdco 2 LP, 10.179%, due 27/04/2028 *	143	0.14
660	Rent-A-Center Inc/TX, 8.881%, due 17/02/2028 *	659	0.62
410	Spencer Spirit IH LLC, 11.429%, due 14/06/2026 *	408	0.39
140	TruGreen LP, 14.131%, due 30/10/2028 *†	88	0.08
332	U.S. Renal Care Inc, 10.346%, due 28/06/2028 *	214	0.20
392	Verscend Holding Corp., 9.446%, due 27/08/2025 *	392	0.37
Total Loan Notes (Cost $7,230)		6,930	6.55

Face Value (000's)		Value (000's) $	% of Net Asset Value
Collective Investment Schemes — 0.14% (28 February 2023: 1.33%)			
143	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	143	0.14
Total Collective Investment Schemes (Cost $143)		143	0.14
Common Stock — 0.00% (28 February 2023: 0.00%)			
Switzerland — 0.00% (28 February 2023: 0.00%)			
2,640	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)		–	–
Preferred Stock — 0.28% (28 February 2023: 0.51%)			
United States — 0.28% (28 February 2023: 0.51%)			
9	MPLX LP, Series A ∞	292	0.28
Total Preferred Stock (Cost $286)		292	0.28
Total Investments at fair value through profit or loss (Cost $112,449)		101,700	96.07
Credit Default Swaps — 0.09% (28 February 2023: 0.08%)			
Unrealised appreciation of contracts (see below)		101	0.09
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		–	–
Futures — 0.05% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		50	0.05
Total Financial Assets at fair value through profit or loss		101,851	96.21
Credit Default Swaps — (0.05%) (28 February 2023: (0.09%))			
Unrealised depreciation of contracts (see below)		(58)	(0.05)
Forward Foreign Currency Contracts — (0.03%) (28 February 2023: (0.03%))			
Unrealised depreciation of contracts (see below)		(30)	(0.03)
Total Financial Liabilities at fair value through profit or loss		(88)	(0.08)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		101,763	96.13
Other Assets in Excess of Liabilities		4,096	3.87
Total Net Assets		$105,859	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $76,170,000 or 71.94% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† 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 2023 (principal and / or interest).

ABBREVIATIONS:

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

Analysis of Total Assets	**% of Total Assets**
Transferable securities admitted to an official exchange listing or traded on a regulated market	88.76
Other transferable securities dealt in on another regulated market	6.50
Collective investment schemes	0.13
Financial derivative instruments	0.14
Other assets	4.47
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	Ford Motor Co, 5.000% - Sell	20-Dec-2026	900	$ 77
Goldman Sachs	Nova Chemicals Corp, 5.000% - Buy	20-Jun-2027	429	(16)
Goldman Sachs	Occidental Petroleum Corporation, 1.000% - Sell	20-Jun-2026	920	11
Goldman Sachs	The Goodyear Tire & Rubber Co, 5.000% - Buy	20-Jun-2027	580	(42)
Goldman Sachs	Xerox Holdings Corp, 1.000% - Buy	20-Jun-2027	231	13
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $102)				$ 101
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(116))				(58)
Net Appreciation of Credit Default Swaps (28 February 2023 (000's): $(14))				$ 43

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 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	USD	5	Sell	HKD	40	$ -
15-Sep-2023	BNY Mellon	Buy	USD	19	Sell	EUR	17	-
15-Sep-2023	BNY Mellon	Buy	USD	8	Sell	GBP	6	-
15-Sep-2023	BNY Mellon	Buy	USD	4	Sell	SGD	6	-
15-Sep-2023	BNY Mellon	Buy	EUR	1,651	Sell	USD	1,816	(24)
15-Sep-2023	BNY Mellon	Buy	GBP	-	Sell	USD	-	-
15-Sep-2023	BNY Mellon	Buy	SGD	1	Sell	USD	1	-
15-Sep-2023	BNY Mellon	Buy	SGD	537	Sell	USD	399	(2)
15-Sep-2023	BNY Mellon	Buy	GBP	578	Sell	USD	737	(4)
20-Oct-2023	BNP Paribas	Buy	USD	6	Sell	CAD	8	-
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $1)								$ -
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(35))								(30)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(34))								$ (30)

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 2023	Goldman Sachs	76	$ 8,126	$ 50
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $-)				$ 50
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(31))				–
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(31))				$ 50

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 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 0.46% (28 February 2023: 0.40%)				
	250	Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.250%, due 15/10/2031 *	239	0.46
Total Asset-Backed Securities (Cost $247)			239	0.46
Corporate Bonds and Notes — 75.74% (28 February 2023: 73.14%)				
Brazil — 2.13% (28 February 2023: 1.86%)				
	450	B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	381	0.74
	900	MercadoLibre Inc, 3.125%, due 14/01/2031	721	1.39
			1,102	2.13
Canada — 2.11% (28 February 2023: 0.50%)				
	340	1011778 BC ULC / New Red Finance Inc, 144A, 3.500%, due 15/02/2029	298	0.58
	150	Bombardier Inc, 144A, 7.125%, due 15/06/2026	148	0.28
	400	GFL Environmental Inc, 144A, 4.250%, due 01/06/2025	387	0.75
	250	Ritchie Bros Holdings Inc, 144A, 7.750%, due 15/03/2031	259	0.50
			1,092	2.11
Cayman Islands — 2.06% (28 February 2023: 1.78%)				
	1,131	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	1,064	2.06
China — 0.05% (28 February 2023: 0.28%)				
	400	China Aoyuan Group Ltd, 0.000%, due 23/01/2024	11	0.02
	400	China Aoyuan Group Ltd, 6.350%, due 08/02/2024	13	0.03
			24	0.05
Colombia — 0.78% (28 February 2023: 0.44%)				
	260	Ecopetrol SA, 8.875%, due 13/01/2033	264	0.51
	200	Ecopetrol SA, 5.875%, due 28/05/2045	141	0.27
			405	0.78
France — 0.56% (28 February 2023: 0.93%)				
	220	Altice France SA/France, 144A, 5.500%, due 15/10/2029	159	0.31
EUR	120	Burger King France SAS, 8.475%, due 01/11/2026 *	131	0.25
			290	0.56
Germany — 3.22% (28 February 2023: 2.00%)				
EUR	360	APCOA Parking Holdings GmbH, 144A, 4.625%, due 15/01/2027	348	0.68
EUR	450	APCOA Parking Holdings GmbH, 4.625%, due 15/01/2027	434	0.84
EUR	240	TUI Cruises GmbH, 6.500%, due 15/05/2026	248	0.48
	430	ZF North America Capital Inc, 144A, 6.875%, due 14/04/2028	429	0.83
	200	ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	203	0.39
			1,662	3.22
Guatemala — 1.61% (28 February 2023: 1.14%)				
	690	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029 *	634	1.23
	250	Millicom International Cellular SA, 4.500%, due 27/04/2031	198	0.38
			832	1.61
Hong Kong — 0.42% (28 February 2023: 0.67%)				
	260	Melco Resorts Finance Ltd, 5.375%, due 04/12/2029	218	0.42
Israel — 2.54% (28 February 2023: 3.90%)				
	1,450	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,312	2.54
Italy — 2.60% (28 February 2023: 1.71%)				
	1,120	Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032 *	854	1.66
	70	Telecom Italia Capital SA, 7.200%, due 18/07/2036	63	0.12
	430	Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	425	0.82
			1,342	2.60
Luxembourg — 4.17% (28 February 2023: 3.83%)				
	1,330	Altice Financing SA, 144A, 5.750%, due 15/08/2029	1,055	2.04
	200	Altice France Holding SA, 144A, 10.500%, due 15/05/2027	109	0.21
	410	Altice France Holding SA, 144A, 6.000%, due 15/02/2028	181	0.35
	390	ARD Finance SA, 144A, 6.500%, due 30/06/2027	314	0.61
GBP	220	Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	245	0.48
	260	FAGE International SA / FAGE USA Dairy Industry Inc, 144A, 5.625%, due 15/08/2026	250	0.48
			2,154	4.17
Macau — 1.03% (28 February 2023: 1.90%)				
	210	Sands China Ltd, 3.500%, due 08/08/2031	169	0.33
	440	Wynn Macau Ltd, 144A, 5.125%, due 15/12/2029	361	0.70
			530	1.03
Mexico — 1.66% (28 February 2023: 1.56%)				
	200	Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.625%, Perpetual *	186	0.36
	360	Banco Mercantil del Norte SA/Grand Cayman, 144A, 6.625%, Perpetual *	290	0.56
	440	BBVA Bancomer SA/Texas, 144A, 5.125%, due 18/01/2033 *	383	0.74
			859	1.66
Peru — 1.08% (28 February 2023: 1.00%)				
	750	Petroleos del Peru SA, 144A, 4.750%, due 19/06/2032	557	1.08
Poland — 0.47% (28 February 2023: 0.42%)				
	300	Canpack SA / Canpack US LLC, 144A, 3.875%, due 15/11/2029	243	0.47
Slovenia — 0.35% (28 February 2023: 0.28%)				
EUR	200	United Group BV, 5.250%, due 01/02/2030	180	0.35
Sweden — 1.44% (28 February 2023: 1.47%)				
EUR	100	Assemblin Group AB, 8.587%, due 05/07/2029 *	108	0.21
EUR	200	Heimstaden AB, 4.250%, due 09/03/2026	114	0.22
EUR	300	Samhallsbyggnadsbolaget i Norden AB, 1.125%, due 04/09/2026	213	0.41
EUR	280	Verisure Holding AB, 7.125%, due 01/02/2028	308	0.60
			743	1.44
Turkey — 1.36% (28 February 2023: 1.19%)				
	300	TC Ziraat Bankasi AS, 144A, 5.125%, due 29/09/2023	300	0.58
	410	Turk Telekomunikasyon AS, 144A, 6.875%, due 28/02/2025	402	0.78
			702	1.36
United Kingdom — 7.44% (28 February 2023: 5.97%)				
EUR	220	888 Acquisitions Ltd, 7.558%, due 15/07/2027	228	0.44
EUR	200	888 Acquisitions Ltd, 144A, 7.558%, due 15/07/2027	207	0.40
	200	Ashtead Capital Inc, 144A, 2.450%, due 12/08/2031	157	0.30
GBP	220	Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	245	0.47
GBP	100	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	116	0.23
EUR	310	INEOS Quattro Finance 1 Plc, 3.750%, due 15/07/2026	299	0.58
	280	Lloyds Banking Group Plc, 8.000%, Perpetual *	254	0.49
GBP	100	Marks & Spencer Plc, 3.750%, due 19/05/2026	118	0.23
GBP	510	Marston's Issuer Plc, Series B1, 7.819%, due 16/07/2035 *	462	0.89
GBP	310	Saga Plc, 5.500%, due 15/07/2026	300	0.58
EUR	100	Victoria Plc, 3.625%, due 24/08/2026	88	0.17
	400	Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	366	0.71
	560	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	469	0.91
	400	Vodafone Group Plc, 4.125%, due 30/05/2025	391	0.76
GBP	140	Wheel Bidco Ltd, 144A, 6.750%, due 15/07/2026	147	0.28
			3,847	7.44
United States — 38.27% (28 February 2023: 36.14%)				
	200	Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	162	0.31
	550	American Airlines Group Inc, 144A, 3.750%, due 01/03/2025	527	1.02
	150	American Airlines Inc, 144A, 7.250%, due 15/02/2028	147	0.29
	660	American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	544	1.05
	280	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	273	0.53
	200	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	172	0.33
	40	Arsenal AIC Parent LLC, 144A, 8.000%, due 01/10/2030	41	0.08
	390	Ball Corp, 2.875%, due 15/08/2030	319	0.62
	250	Ball Corp, 3.125%, due 15/09/2031	203	0.39
	80	Beacon Roofing Supply Inc, 144A, 6.500%, due 01/08/2030	79	0.15
	340	Boise Cascade Co, 144A, 4.875%, due 01/07/2030	307	0.59
	210	Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	211	0.41
	230	Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	250	0.48
EUR	500	Carnival Plc, 1.000%, due 28/10/2029	367	0.71
	120	Carriage Services Inc, 144A, 4.250%, due 15/05/2029	104	0.20
	320	Carrols Restaurant Group Inc, 144A, 5.875%, due 01/07/2029	276	0.53
	1,050	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	805	1.56
	150	Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	113	0.22
	270	Comerica Bank, 2.500%, due 23/07/2024	257	0.50
	230	CSC Holdings LLC, 144A, 5.750%, due 15/01/2030	127	0.25
	380	CSC Holdings LLC, 144A, 4.625%, due 01/12/2030	199	0.39
	250	CSC Holdings LLC, 144A, 3.375%, due 15/02/2031	172	0.33
	870	CSC Holdings LLC, 144A, 5.000%, due 15/11/2031	466	0.90
	60	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	61	0.12
	200	Delta Air Lines Inc, 2.900%, due 28/10/2024	194	0.38
	870	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	772	1.49
	230	DISH DBS Corp, 5.875%, due 15/11/2024	214	0.41
	270	DISH DBS Corp, 7.750%, due 01/07/2026	202	0.39
	280	DISH DBS Corp, 5.125%, due 01/06/2029	152	0.29
	300	DISH Network Corp, 2.375%, due 15/03/2024	285	0.55
	890	DISH Network Corp, 3.375%, due 15/08/2026	543	1.05
	100	Diversified Healthcare Trust, 4.375%, due 01/03/2031	75	0.15
	1,580	Ford Motor Co, 3.250%, due 12/02/2032	1,235	2.39

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
830	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	725	1.40
500	Hilton Domestic Operating Co Inc, 144A, 5.375%, due 01/05/2025	496	0.96
810	JB Poindexter & Co Inc, 144A, 7.125%, due 15/04/2026	793	1.53
270	Las Vegas Sands Corp, 3.200%, due 08/08/2024	262	0.51
540	Match Group Holdings II LLC, 144A, 3.625%, due 01/10/2031	441	0.85
385	NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	369	0.71
410	NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	387	0.75
200	NCL Finance Ltd, 144A, 6.125%, due 15/03/2028	180	0.35
340	Rackspace Technology Global Inc, 144A, 3.500%, due 15/02/2028	162	0.31
200	Royal Caribbean Cruises Ltd, 144A, 4.250%, due 01/07/2026	187	0.36
930	Royal Caribbean Cruises Ltd, 144A, 5.500%, due 01/04/2028	873	1.69
200	Service Corp International/US, 5.125%, due 01/06/2029	189	0.37
520	Service Properties Trust, 5.500%, due 15/12/2027	461	0.89
160	Service Properties Trust, 4.950%, due 01/10/2029	126	0.24
290	Sirius XM Radio Inc, 144A, 4.125%, due 01/07/2030	237	0.46
320	Southwestern Energy Co, 4.750%, due 01/02/2032	284	0.55
250	Spirit Airlines Inc, 1.000%, due 15/05/2026	212	0.41
80	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	80	0.16
360	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	361	0.70
300	StoneMor Inc, 144A, 8.500%, due 15/05/2029	251	0.49
150	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.875%, due 01/03/2027	147	0.28
520	Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	458	0.89
190	Tenet Healthcare Corp, 6.250%, due 01/02/2027	187	0.36
170	Titan International Inc, 7.000%, due 30/04/2028	162	0.31
250	T-Mobile USA Inc, 2.625%, due 15/04/2026	232	0.45
450	T-Mobile USA Inc, 2.625%, due 15/02/2029	390	0.75
400	United Airlines Inc, 144A, 4.625%, due 15/04/2029	356	0.69
550	United Rentals North America Inc, 3.875%, due 15/11/2027	510	0.99
50	Venture Global LNG Inc, 144A, 8.375%, due 01/06/2031	50	0.10
120	Viking Ocean Cruises Ship VII Ltd, 144A, 5.625%, due 15/02/2029	112	0.22
230	WW International Inc, 144A, 4.500%, due 15/04/2029	159	0.31
90	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	88	0.17
		19,781	38.27
Zambia — 0.39% (28 February 2023: 0.00%)			
200	First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	204	0.39
Total Corporate Bonds and Notes (Cost $44,257)		39,143	75.74
Government Bonds and Notes — 21.43% (28 February 2023: 17.71%)			
Angola — 0.53% (28 February 2023: 0.52%)			
330	Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	272	0.53
Argentina — 2.31% (28 February 2023: 2.30%)			
161	Argentine Republic Government International Bond, 1.000%, due 09/07/2029	53	0.10
297	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	100	0.19
944	Argentine Republic Government International Bond, 3.625%, due 09/07/2035	281	0.55
1,271	Provincia de Buenos Aires/Government Bonds, 144A, 6.375%, due 01/09/2037	484	0.94
340	Provincia de Cordoba, 144A, 6.990%, due 01/06/2027	275	0.53
		1,193	2.31
Bahamas — 0.38% (28 February 2023: 0.34%)			
200	Bahamas Government International Bond, 144A, 5.750%, due 16/01/2024	198	0.38
Bahrain — 0.48% (28 February 2023: 0.43%)			
310	Bahrain Government International Bond, 144A, 6.000%, due 19/09/2044	250	0.48
Colombia — 0.52% (28 February 2023: 0.00%)			
350	Colombia Government International Bond, 3.125%, due 15/04/2031	271	0.52
Costa Rica — 0.39% (28 February 2023: 0.34%)			
200	Costa Rica Government International Bond, 6.125%, due 19/02/2031	200	0.39
Cote d'Ivoire (Ivory Coast) — 0.68% (28 February 2023: 0.62%)			
410	Ivory Coast Government International Bond, 144A, 6.125%, due 15/06/2033	352	0.68
Dominican Republic — 1.78% (28 February 2023: 1.60%)			
380	Dominican Republic International Bond, 144A, 4.500%, due 30/01/2030	332	0.65

Face Value (000's)		Value (000's) $	% of Net Asset Value
400	Dominican Republic International Bond, 144A, 7.050%, due 03/02/2031	399	0.77
220	Dominican Republic International Bond, 4.875%, due 23/09/2032	187	0.36
		918	1.78
Ecuador — 0.36% (28 February 2023: 0.58%)			
660	Ecuador Government International Bond, 144A, zero coupon, due 31/07/2030	186	0.36
Egypt — 0.82% (28 February 2023: 0.89%)			
300	Egypt Government International Bond, 6.588%, due 21/02/2028	197	0.38
350	Egypt Government International Bond, 144A, 7.600%, due 01/03/2029	226	0.44
		423	0.82
Jordan — 0.88% (28 February 2023: 0.79%)			
440	Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	452	0.88
Kenya — 0.33% (28 February 2023: 0.30%)			
200	Republic of Kenya Government International Bond, 144A, 7.250%, due 28/02/2028	170	0.33
Mexico — 2.08% (28 February 2023: 1.29%)			
MXN 550	Mexican Bonos, Series M, 7.750%, due 29/05/2031	29	0.06
MXN 10,720	Mexican Bonos, Series M, 7.750%, due 23/11/2034	563	1.09
MXN 4,680	Mexican Bonos, Series M, 7.750%, due 13/11/2042	235	0.45
300	Mexico Government International Bond, 2.659%, due 24/05/2031	249	0.48
		1,076	2.08
Nigeria — 1.04% (28 February 2023: 0.40%)			
360	Nigeria Government International Bond, 144A, 7.143%, due 23/02/2030	295	0.57
300	Nigeria Government International Bond, 144A, 7.875%, due 16/02/2032	245	0.47
		540	1.04
Panama — 0.96% (28 February 2023: 0.00%)			
650	Panama Government International Bond, 2.252%, due 29/09/2032	495	0.96
Russia — 0.80% (28 February 2023: 0.15%)			
RUB 69,969	Russian Federal Bond – OFZ, 0.000%, due 19/01/2028 †γ	219	0.43
RUB 61,500	Russian Federal Bond – OFZ, 0.000%, due 23/05/2029 †γ	192	0.37
		411	0.80
Senegal — 0.31% (28 February 2023: 0.28%)			
230	Senegal Government International Bond, 144A, 6.750%, due 13/03/2048	161	0.31
South Africa — 0.34% (28 February 2023: 0.32%)			
250	Republic of South Africa Government International Bond, 5.650%, due 27/09/2047	178	0.34
Turkey — 1.03% (28 February 2023: 1.46%)			
360	Turkey Government International Bond, 4.250%, due 14/04/2026	333	0.64
300	Turkey Government International Bond, 4.875%, due 16/04/2043	200	0.39
		533	1.03
Ukraine — 0.25% (28 February 2023: 0.15%)			
450	Ukraine Government International Bond, 144A, 7.750%, due 01/09/2028	131	0.25
United States — 5.16% (28 February 2023: 4.50%)			
250	United States Treasury Bill, zero coupon, due 05/09/2023	250	0.48
650	United States Treasury Note/Bond, 0.750%, due 30/04/2026	588	1.14
750	United States Treasury Note/Bond, 2.750%, due 31/05/2029	693	1.34
700	United States Treasury Note/Bond, 3.125%, due 31/08/2029	659	1.28
500	United States Treasury Note/Bond, 3.500%, due 15/02/2033	476	0.92
		2,666	5.16
Total Government Bonds and Notes (Cost $14,188)		11,076	21.43
Loan Notes — 0.44% (28 February 2023: 0.31%)			
300	WW International Inc, 8.946%, due 13/04/2028 *	227	0.44
Total Loan Notes (Cost $229)		227	0.44
Common Stock — 0.00% (28 February 2023: 0.00%)			
Switzerland — 0.00% (28 February 2023: 0.00%)			
1,680	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)		–	–

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 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Warrant — 0.00% (28 February 2023: 0.00%)			
United States — 0.00% (28 February 2023: 0.00%)			
4	EG Acquisition Corp	1	–
Total Warrant (Cost $4)		1	–
Total Investments at fair value through profit or loss (Cost $58,925)		50,686	98.07
Forward Foreign Currency Contracts — 0.06% (28 February 2023: 0.10%)			
Unrealised appreciation of contracts (see below)		32	0.06
Total Financial Assets at fair value through profit or loss		50,718	98.13
Forward Foreign Currency Contracts — (0.20%) (28 February 2023: (0.47%))			
Unrealised depreciation of contracts (see below)		(105)	(0.20)
Futures — (0.02%) (28 February 2023: 0.00%)			
Unrealised depreciation of contracts (see below)		(10)	(0.02)
Total Financial Liabilities at fair value through profit or loss		(115)	(0.22)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		50,603	97.91
Other Assets in Excess of Liabilities		1,080	2.09
Total Net Assets		$51,683	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $28,353,000 or 54.87% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

γ Security no longer accruing income during and/or post financial period ended 31 August 2023 due to the uncertainty of interest payments.

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
MXN	–	Mexican Peso
RUB	–	Russian Ruble

Analysis of Total Assets	**% of Total Assets**
Transferable securities admitted to an official exchange listing or traded on a regulated market	95.35
Other transferable securities dealt in on another regulated market	0.43
Financial derivative instruments	0.06
Other assets	4.16
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	4	Sell	GBP	3	$ -
05-Sep-2023	BNY Mellon	Buy	USD	2	Sell	SGD	3	-
05-Sep-2023	BNY Mellon	Buy	SGD	-	Sell	USD	-	-
06-Sep-2023	BNY Mellon	Buy	USD	2	Sell	SGD	2	-
15-Sep-2023	BNY Mellon	Buy	USD	82	Sell	AUD	126	-
15-Sep-2023	BNY Mellon	Buy	USD	62	Sell	AUD	97	(1)
15-Sep-2023	BNY Mellon	Buy	USD	28	Sell	EUR	27	-
15-Sep-2023	BNY Mellon	Buy	USD	203	Sell	GBP	160	1
15-Sep-2023	BNY Mellon	Buy	USD	124	Sell	SGD	166	-
15-Sep-2023	BNY Mellon	Buy	USD	10	Sell	SGD	14	-
15-Sep-2023	BNY Mellon	Buy	AUD	6,716	Sell	USD	4,391	(37)
15-Sep-2023	BNY Mellon	Buy	AUD	73	Sell	USD	47	-
15-Sep-2023	BNY Mellon	Buy	GBP	105	Sell	USD	132	1
15-Sep-2023	BNY Mellon	Buy	SGD	2,414	Sell	USD	1,796	(9)
15-Sep-2023	BNY Mellon	Buy	EUR	1,719	Sell	USD	1,893	(26)
15-Sep-2023	BNY Mellon	Buy	SGD	1	Sell	USD	-	-
15-Sep-2023	BNY Mellon	Buy	GBP	3,091	Sell	USD	3,936	(20)
20-Oct-2023	Morgan Stanley	Buy	USD	2,048	Sell	GBP	1,592	30
20-Oct-2023	Morgan Stanley	Buy	GBP	306	Sell	USD	400	(12)
20-Oct-2023	Morgan Stanley	Buy	EUR	8	Sell	USD	9	-
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $60)								$ 32
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(271))								(105)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(211))								$ (73)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro FX Currency September 2023	UBS	(23)	$ (3,120)	$ (10)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $38)				$ –
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $-)				(10)
Net Depreciation of Futures Contracts (28 February 2023 (000's): $38)				$ (10)

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Asian Opportunities Fund

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 13.21% (28 February 2023: 14.21%)			
France — 1.46% (28 February 2023: 1.32%)			
SGD 8,000	Credit Agricole SA, 3.800%, due 30/04/2031 *	5,744	1.46
Hong Kong — 0.45% (28 February 2023: 0.46%)			
3,000	Panther Ventures Ltd, 3.500%, Perpetual	1,785	0.45
India — 0.92% (28 February 2023: 0.80%)			
4,000	REC Ltd, 2.250%, due 01/09/2026	3,611	0.92
Indonesia — 1.76% (28 February 2023: 2.30%)			
3,350	Pelabuhan Indonesia Persero PT, 5.375%, due 05/05/2045	3,134	0.80
4,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.125%, due 15/05/2027	3,796	0.96
		6,930	1.76
Malaysia — 0.56% (28 February 2023: 0.51%)			
SGD 3,000	Cagamas Global Plc, 3.850%, due 11/09/2023	2,220	0.56
Qatar — 2.32% (28 February 2023: 2.05%)			
IDR 140,000,000	QNB Finance Ltd, 6.900%, due 23/01/2025	9,123	2.32
Singapore — 1.68% (28 February 2023: 3.78%)			
SGD 11,500	Temasek Financial I Ltd, 2.800%, due 17/08/2071	6,593	1.68
Supranational — 4.06% (28 February 2023: 1.46%)			
INR 800,000	European Bank for Reconstruction & Development, 5.150%, due 16/02/2024	9,578	2.44
IDR 20,000,000	International Bank for Reconstruction & Development, 4.300%, due 13/09/2023	1,312	0.33
IDR 77,000,000	International Finance Corp, 8.000%, due 09/10/2023	5,062	1.29
		15,952	4.06
Total Corporate Bonds and Notes (Cost $57,037)		51,958	13.21
Government Bonds and Notes — 85.50% (28 February 2023: 83.94%)			
Australia — 1.57% (28 February 2023: 0.00%)			
AUD 10,000	Australia Government Bond, 3.750%, due 21/04/2037	6,192	1.57
China — 18.85% (28 February 2023: 17.35%)			
CNY 110,000	Agricultural Development Bank of China, Series 1806, 4.650%, due 11/05/2028	16,480	4.19
HKD 7,500	China Development Bank/Hong Kong, 5.710%, due 24/01/2024 *	957	0.24
CNY 33,000	China Government Bond, 3.380%, due 21/11/2024	4,593	1.17
CNY 50,000	China Government Bond, Series INBK, 2.680%, due 21/05/2030	6,914	1.76
CNY 96,500	China Government Bond, 3.600%, due 21/05/2030	13,979	3.55
CNY 100,000	China Government Bond, Series INBK, 3.390%, due 16/03/2050	14,877	3.78
CNY 5,000	Export-Import Bank of China/The, 4.400%, due 14/05/2024	695	0.18
CNY 40,000	Export-Import Bank of China/The, Series 2007, 3.260%, due 24/02/2027	5,622	1.43
CNY 30,000	Export-Import Bank of China/The, Series 1910, 3.860%, due 20/05/2029	4,380	1.11
CNY 40,000	Export-Import Bank of China/The, Series 2010, 3.230%, due 23/03/2030	5,669	1.44
		74,166	18.85
India — 7.40% (28 February 2023: 7.70%)			
INR 280,000	India Government Bond, 8.150%, due 24/11/2026	3,480	0.88
INR 750,000	India Government Bond, Series SPB, 8.240%, due 15/02/2027	9,354	2.38
INR 450,000	India Government Bond, 7.170%, due 08/01/2028	5,433	1.38
INR 700,000	India Government Bond, 7.610%, due 09/05/2030	8,667	2.20
INR 190,000	India Government Bond, 6.570%, due 05/12/2033	2,196	0.56
		29,130	7.40
Indonesia — 11.51% (28 February 2023: 10.13%)			
IDR 108,875,000	Indonesia Treasury Bond, Series FR59, 7.000%, due 15/05/2027	7,328	1.86
IDR 20,000,000	Indonesia Treasury Bond, Series FR47, 10.000%, due 15/02/2028	1,490	0.38
IDR 27,500,000	Indonesia Treasury Bond, Series FR64, 6.125%, due 15/05/2028	1,799	0.46
IDR 100,000,000	Indonesia Treasury Bond, Series FR87, 6.500%, due 15/02/2031	6,611	1.68
IDR 114,000,000	Indonesia Treasury Bond, Series FR54, 9.500%, due 15/07/2031	8,862	2.25
IDR 25,000,000	Indonesia Treasury Bond, Series FR58, 8.250%, due 15/06/2032	1,820	0.46
IDR 160,000,000	Indonesia Treasury Bond, Series FR89, 6.875%, due 15/08/2051	10,681	2.72

Face Value (000's)		Value (000's) $	% of Net Asset Value
IDR 100,000,000	Lembaga Pembiayaan Ekspor Indonesia, Series OB, 8.250%, due 15/08/2024	6,685	1.70
		45,276	11.51
Malaysia — 10.85% (28 February 2023: 11.48%)			
MYR 25,000	Malaysia Government Bond, Series 0115, 3.955%, due 15/09/2025	5,438	1.38
MYR 1,200	Malaysia Government Bond, Series 0308, 5.248%, due 15/09/2028	277	0.07
MYR 26,850	Malaysia Government Bond, Series 0219, 3.885%, due 15/08/2029	5,824	1.48
MYR 50,000	Malaysia Government Bond, Series 0411, 4.232%, due 30/06/2031	11,051	2.81
MYR 51,780	Malaysia Government Bond, Series 0122, 3.582%, due 15/07/2032	10,920	2.78
MYR 22,510	Malaysia Government Bond, Series 0413, 3.844%, due 15/04/2033	4,833	1.23
MYR 20,360	Malaysia Government Bond, Series 0419, 3.828%, due 05/07/2034	4,327	1.10
		42,670	10.85
Philippines — 5.46% (28 February 2023: 4.92%)			
PHP 1,256,000	Philippine Government International Bond, 6.250%, due 14/01/2036	21,486	5.46
Singapore — 5.22% (28 February 2023: 6.16%)			
SGD 2,000	Housing & Development Board, 3.995%, due 06/12/2029	1,509	0.38
SGD 4,000	Monetary Authority of Singapore Bill, Series 84, zero coupon, due 15/09/2023	2,955	0.75
SGD 4,600	Monetary Authority of Singapore Bill, Series 84, zero coupon, due 13/10/2023	3,388	0.86
SGD 8,250	National Environment Agency, 2.500%, due 15/09/2051	4,858	1.24
SGD 11,000	Singapore Government Bond, 2.625%, due 01/08/2032	7,814	1.99
		20,524	5.22
South Korea — 17.49% (28 February 2023: 18.25%)			
IDR 50,000,000	Export-Import Bank of Korea, 144A, 6.700%, due 02/12/2024	3,285	0.84
2,600	Korea Electric Power Corp, 5.375%, due 31/07/2026	2,602	0.66
KRW 25,000,000	Korea Treasury Bond, Series 2912, 1.375%, due 10/12/2029	16,424	4.17
KRW 46,300,000	Korea Treasury Bond, Series 3006, 1.375%, due 10/06/2030	30,062	7.64
KRW 13,200,000	Korea Treasury Bond, Series 3206, 3.375%, due 10/06/2032	9,721	2.47
KRW 13,000,000	Korea Treasury Bond, Series 3909, 1.125%, due 10/09/2039	6,731	1.71
		68,825	17.49
Thailand — 6.03% (28 February 2023: 5.38%)			
THB 801,030	Thailand Government Bond, 3.300%, due 17/06/2038	23,744	6.03
Vietnam — 1.12% (28 February 2023: 0.34%)			
4,500	Vietnam Government International Bond, 4.800%, due 19/11/2024	4,413	1.12
Total Government Bonds and Notes (Cost $389,222)		336,426	85.50
Collective Investment Schemes — 0.67% (28 February 2023: 0.88%)			
2,645	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,645	0.67
Total Collective Investment Schemes (Cost $2,645)		2,645	0.67
Total Investments at fair value through profit or loss (Cost $448,904)		391,029	99.38
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.04%)			
Unrealised appreciation of contracts (see below)		6	–
Total Financial Assets at fair value through profit or loss		391,035	99.38
Forward Foreign Currency Contracts — (0.16%) (28 February 2023: (0.26%))			
Unrealised depreciation of contracts (see below)		(618)	(0.16)
Futures — (0.07%) (28 February 2023: (0.09%))			
Unrealised depreciation of contracts (see below)		(269)	(0.07)
Total Financial Liabilities at fair value through profit or loss		(887)	(0.23)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		390,148	99.15
Other Assets in Excess of Liabilities		3,317	0.85
Total Net Assets		$393,465	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Asian Opportunities Fund

Portfolio of Investments as at 31 August 2023 – *(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 2023, these securities amounted to $3,285,000 or 0.84% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

ABBREVIATIONS:

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

AUD – Australian Dollar

CNY – Chinese Renminbi

HKD – Hong Kong Dollar

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	97.90
Collective investment schemes	0.67
Financial derivative instruments	-
Other assets	1.43
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	34	Sell	CNH	250	$ -
05-Sep-2023	BNY Mellon	Buy	USD	-	Sell	EUR	-	-
05-Sep-2023	BNY Mellon	Buy	SGD	-	Sell	USD	-	-
06-Sep-2023	BNY Mellon	Buy	USD	-	Sell	SGD	-	-
06-Sep-2023	BNY Mellon	Buy	AUD	2	Sell	USD	1	-
06-Sep-2023	BNY Mellon	Buy	SGD	-	Sell	USD	-	-
15-Sep-2023	BNY Mellon	Buy	USD	38	Sell	AUD	60	-
15-Sep-2023	BNY Mellon	Buy	USD	316	Sell	AUD	487	3
15-Sep-2023	BNY Mellon	Buy	USD	4	Sell	CHF	3	-
15-Sep-2023	BNY Mellon	Buy	USD	30	Sell	CNH	215	-
15-Sep-2023	BNY Mellon	Buy	USD	289	Sell	CNH	2,107	(1)
15-Sep-2023	BNY Mellon	Buy	USD	304	Sell	EUR	277	3
15-Sep-2023	BNY Mellon	Buy	USD	-	Sell	SGD	-	-
15-Sep-2023	BNY Mellon	Buy	USD	27	Sell	SGD	36	-
15-Sep-2023	BNY Mellon	Buy	AUD	18,993	Sell	USD	12,417	(142)
15-Sep-2023	BNY Mellon	Buy	AUD	20	Sell	USD	13	-
15-Sep-2023	BNY Mellon	Buy	CHF	269	Sell	USD	308	(4)
15-Sep-2023	BNY Mellon	Buy	CNH	48,745	Sell	USD	6,762	(60)
15-Sep-2023	BNY Mellon	Buy	CNH	450	Sell	USD	62	-
15-Sep-2023	BNY Mellon	Buy	SGD	3,174	Sell	USD	2,362	(18)
15-Sep-2023	BNY Mellon	Buy	SGD	11	Sell	USD	9	-
15-Sep-2023	BNY Mellon	Buy	EUR	13,712	Sell	USD	15,087	(274)
25-Sep-2023	Citi	Buy	SGD	5,500	Sell	USD	4,146	(83)
28-Sep-2023	BNY Mellon	Buy	SGD	16,150	Sell	USD	11,970	(36)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $162)								$ 6
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,130))								(618)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(968))								$ (612)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Korea 10 Year Bond September 2023	UBS	234	$ 19,400	$ (269)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $-)				$ –
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(373))				(269)
Net Depreciation of Futures Contracts (28 February 2023 (000's): $(373))				$ (269)

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 89.69% (28 February 2023: 83.61%)				
Australia — 0.80% (28 February 2023: 0.69%)				
EUR	720	Optus Finance Pty Ltd, 1.000%, due 20/06/2029	652	0.14
EUR	3,000	Westpac Banking Corp, 0.625%, due 22/11/2024	3,122	0.66
			3,774	0.80
Canada — 2.14% (28 February 2023: 2.72%)				
GBP	1,230	Royal Bank of Canada, 1.375%, due 09/12/2024	1,470	0.31
GBP	3,270	Royal Bank of Canada, 5.000%, due 24/01/2028	3,979	0.84
GBP	1,980	Toronto-Dominion Bank/The, 2.875%, due 05/04/2027	2,254	0.47
GBP	2,000	Toronto-Dominion Bank/The, 5.288%, due 11/01/2028	2,454	0.52
			10,157	2.14
Denmark — 1.07% (28 February 2023: 2.09%)				
	1,580	Danske Bank A/S, 144A, 5.375%, due 12/01/2024	1,574	0.33
GBP	2,890	Danske Bank A/S, 4.625%, due 13/04/2027 *	3,519	0.74
			5,093	1.07
Finland — 0.28% (28 February 2023: 0.00%)				
EUR	1,220	Neste Oyj, 3.875%, due 16/03/2029	1,328	0.28
France — 7.49% (28 February 2023: 6.57%)				
EUR	300	Air Liquide Finance SA, 1.000%, due 02/04/2025	312	0.07
EUR	2,300	APRR SA, 0.125%, due 18/01/2029	2,087	0.44
EUR	800	APRR SA, 1.500%, due 25/01/2030	772	0.16
GBP	2,600	Banque Federative du Credit Mutuel SA, 1.500%, due 07/10/2026	2,884	0.61
	230	BNP Paribas SA, 4.705%, due 10/01/2025 *	229	0.05
EUR	2,700	BNP Paribas SA, 0.375%, due 14/10/2027 *	2,607	0.55
EUR	1,100	BNP Paribas SA, 1.375%, due 28/05/2029	1,020	0.21
GBP	2,600	BNP Paribas SA, 5.750%, due 13/06/2032	3,155	0.66
EUR	1,800	Bouygues SA, 4.625%, due 07/06/2032	2,042	0.43
EUR	1,000	BPCE SA, 1.000%, due 01/04/2025	1,035	0.22
GBP	2,600	BPCE SA, 1.375%, due 23/12/2026	2,861	0.60
EUR	300	Credit Agricole SA/London, 1.250%, due 14/04/2026	305	0.06
	6,350	Credit Agricole SA/London, 1.907%, due 16/06/2026 *	5,914	1.25
EUR	300	Credit Agricole SA/London, 1.750%, due 05/03/2029	288	0.06
EUR	400	Engie SA, 1.000%, due 13/03/2026	405	0.09
EUR	300	Engie SA, 2.375%, due 19/05/2026	314	0.07
EUR	1,100	Engie SA, 0.500%, due 24/10/2030	951	0.20
EUR	2,400	L'Oreal SA, 0.875%, due 29/06/2026	2,438	0.51
EUR	2,100	LVMH Moet Hennessy Louis Vuitton SE, 3.375%, due 21/10/2025	2,273	0.48
EUR	600	RTE Reseau de Transport d'Electricite SADIR, 1.000%, due 19/10/2026	603	0.13
EUR	1,100	TotalEnergies Capital International SA, 1.023%, due 04/03/2027	1,099	0.23
GBP	1,700	Vinci SA, 2.250%, due 15/03/2027	1,932	0.41
			35,526	7.49
Germany — 4.34% (28 February 2023: 5.72%)				
EUR	900	Allianz Finance II BV, 0.000%, due 14/01/2025	931	0.20
EUR	700	Allianz Finance II BV, 1.500%, due 15/01/2030	683	0.14
EUR	300	BASF SE, 0.875%, due 15/11/2027	296	0.06
EUR	600	Clearstream Banking AG, 0.000%, due 01/12/2025	599	0.13
EUR	500	Deutsche Boerse AG, 1.125%, due 26/03/2028	501	0.10
EUR	1,500	HOWOGE Wohnungsbaugesellschaft mbH, 0.625%, due 01/11/2028	1,357	0.29
GBP	6,000	Kreditanstalt fuer Wiederaufbau, 0.875%, due 18/07/2024	7,310	1.54
EUR	2,500	Robert Bosch GmbH, 3.625%, due 02/06/2027	2,704	0.57
EUR	4,000	Siemens Financieringsmaatschappij NV, 1.000%, due 25/02/2030	3,732	0.79
GBP	2,000	Volkswagen Financial Services NV, 5.500%, due 07/12/2026	2,486	0.52
			20,599	4.34
Japan — 1.52% (28 February 2023: 1.80%)				
EUR	3,370	NTT Finance Corp, 0.010%, due 03/03/2025	3,453	0.73
EUR	2,000	Sumitomo Mitsui Financial Group Inc, 0.632%, due 23/10/2029	1,772	0.37
GBP	1,600	Toyota Motor Finance Netherlands BV, 4.625%, due 08/06/2026	1,976	0.42
			7,201	1.52
Luxembourg — 0.47% (28 February 2023: 0.41%)				
EUR	2,275	Prologis International Funding II SA, 1.750%, due 15/03/2028	2,234	0.47
Netherlands — 5.98% (28 February 2023: 5.25%)				
EUR	220	ABN AMRO Bank NV, 1.000%, due 16/04/2025	228	0.05
GBP	2,400	ABN AMRO Bank NV, 5.250%, due 26/05/2026	2,995	0.63
GBP	4,300	ABN AMRO Bank NV, 5.125%, due 22/02/2028	5,200	1.10
EUR	1,470	Alliander NV, 2.625%, due 09/09/2027	1,552	0.33
GBP	2,500	Cooperatieve Rabobank UA, 1.250%, due 14/01/2025	2,979	0.63
EUR	2,300	Cooperatieve Rabobank UA, 0.375%, due 01/12/2027 *	2,214	0.47
	270	Cooperatieve Rabobank UA/NY, 3.375%, due 21/05/2025	261	0.05
EUR	2,010	Enexis Holding NV, 0.750%, due 02/07/2031	1,787	0.38
EUR	300	ING Groep NV, 2.125%, due 10/01/2026	314	0.07
EUR	1,300	ING Groep NV, 0.875%, due 29/11/2030 *	1,149	0.24
	1,780	Shell International Finance BV, 3.250%, due 11/05/2025	1,724	0.36
	1,700	Shell International Finance BV, 2.750%, due 06/04/2030	1,500	0.32
EUR	1,910	TenneT Holding BV, 1.625%, due 17/11/2026	1,971	0.42
EUR	2,220	TenneT Holding BV, 1.375%, due 05/06/2028	2,206	0.46
EUR	1,000	Vesteda Finance BV, 2.000%, due 10/07/2026	1,019	0.21
EUR	1,500	Vesteda Finance BV, 0.750%, due 18/10/2031	1,247	0.26
			28,346	5.98
Norway — 1.94% (28 February 2023: 1.69%)				
EUR	940	Avinor AS, 0.750%, due 01/10/2030	835	0.18
GBP	2,150	DNB Bank ASA, 4.000%, due 17/08/2027 *	2,547	0.54
EUR	3,400	DNB Bank ASA, 3.125%, due 21/09/2027 *	3,601	0.76
EUR	1,000	Equinor ASA, 0.750%, due 22/05/2026	1,005	0.21
EUR	540	Equinor ASA, 1.250%, due 17/02/2027	542	0.11
EUR	620	Statkraft AS, 2.875%, due 13/09/2029	653	0.14
			9,183	1.94
Singapore — 1.20% (28 February 2023: 1.06%)				
EUR	5,300	Temasek Financial I Ltd, 3.250%, due 15/02/2027	5,699	1.20
Spain — 2.35% (28 February 2023: 1.42%)				
EUR	2,000	Banco Bilbao Vizcaya Argentaria SA, Series gmtn, 3.375%, due 20/09/2027	2,117	0.45
GBP	500	Banco Santander SA, 2.750%, due 12/09/2023	633	0.13
	3,400	Banco Santander SA, 5.294%, due 18/08/2027	3,336	0.70
EUR	1,700	Banco Santander SA, 0.625%, due 24/06/2029 *	1,562	0.33
EUR	3,200	Banco Santander SA, 4.250%, due 12/06/2030	3,495	0.74
			11,143	2.35
Supranational — 2.00% (28 February 2023: 2.06%)				
GBP	6,300	Inter-American Development Bank, 0.500%, due 15/09/2026	6,963	1.47
GBP	2,090	International Finance Facility for Immunisation Co, 2.750%, due 07/06/2025	2,520	0.53
			9,483	2.00
Sweden — 2.12% (28 February 2023: 2.08%)				
EUR	2,190	Hemso Treasury Oyj, 0.000%, due 19/01/2028	1,935	0.41
EUR	3,050	Swedbank AB, 0.250%, due 09/10/2024	3,176	0.67
EUR	2,250	Swedbank AB, 0.300%, due 20/05/2027 *	2,188	0.46
EUR	2,000	Vattenfall AB, 3.750%, due 18/10/2026	2,174	0.46
EUR	550	Volvo Treasury AB, 0.125%, due 17/09/2024	573	0.12
			10,046	2.12
Switzerland — 4.38% (28 February 2023: 3.77%)				
EUR	1,480	ABB Finance BV, 3.250%, due 16/01/2027	1,586	0.33
EUR	800	Cloverie Plc for Zurich Insurance Co Ltd, 1.500%, due 15/12/2028	786	0.16
GBP	3,530	Credit Suisse AG/London, 1.125%, due 15/12/2025	3,983	0.84
	500	Credit Suisse AG/New York NY, 3.625%, due 09/09/2024	487	0.10
EUR	6,000	Novartis Finance SA, 0.000%, due 23/09/2028	5,545	1.17
EUR	1,560	Sika Capital BV, 3.750%, due 03/11/2026	1,689	0.36
EUR	1,050	Sika Capital BV, 3.750%, due 03/05/2030	1,129	0.24
GBP	1,050	UBS Group AG, 2.125%, due 12/09/2025 *	1,274	0.27
	4,430	UBS Group AG, 4.703%, due 05/08/2027 *	4,297	0.91
			20,776	4.38
United Kingdom — 9.99% (28 February 2023: 9.14%)				
EUR	3,850	AstraZeneca Plc, 3.625%, due 03/03/2027	4,190	0.88
GBP	1,700	British Land Co Plc/The, 2.375%, due 14/09/2029	1,689	0.36
EUR	400	CK Hutchison Europe Finance 18 Ltd, 1.250%, due 13/04/2025	413	0.09
EUR	270	GlaxoSmithKline Capital Plc, 1.250%, due 21/05/2026	276	0.06
EUR	550	GlaxoSmithKline Capital Plc, 1.000%, due 12/09/2026	554	0.12
EUR	5,000	GlaxoSmithKline Capital Plc, 1.375%, due 12/09/2029	4,826	1.02
EUR	1,200	GSK Capital BV, 3.125%, due 28/11/2032	1,255	0.26
EUR	520	HSBC Holdings Plc, 0.875%, due 06/09/2024	547	0.11
	1,660	HSBC Holdings Plc, 3.803%, due 11/03/2025 *	1,640	0.34
	390	HSBC Holdings Plc, 1.645%, due 18/04/2026 *	363	0.08
	1,220	HSBC Holdings Plc, 2.099%, due 04/06/2026 *	1,138	0.24
EUR	1,630	HSBC Holdings Plc, Series GEN, 0.309%, due 13/11/2026 *	1,619	0.34
GBP	300	HSBC Holdings Plc, 3.000%, due 22/07/2028 *	335	0.07
	1,800	HSBC Holdings Plc, 6.161%, due 09/03/2029 *	1,813	0.38
EUR	1,000	Lloyds Banking Group Plc, 0.500%, due 12/11/2025 *	1,036	0.22
EUR	890	Lloyds Banking Group Plc, 3.500%, due 01/04/2026 *	951	0.20
EUR	3,000	Lloyds Banking Group Plc, 3.125%, due 24/08/2030 *	3,015	0.64
EUR	200	London Stock Exchange Group Plc, 0.875%, due 19/09/2024	210	0.04
EUR	690	London Stock Exchange Group Plc, 1.750%, due 06/12/2027	697	0.15
GBP	1,250	London Stock Exchange Group Plc, 1.625%, due 06/04/2030	1,265	0.27
EUR	1,560	Motability Operations Group Plc, 0.125%, due 20/07/2028	1,424	0.30
GBP	990	Nationwide Building Society, 6.178%, due 07/12/2027 *	1,237	0.26
GBP	1,590	Nationwide Building Society, 6.125%, due 21/08/2028	2,024	0.43
EUR	4,750	NatWest Markets Plc, 1.375%, due 02/03/2027	4,691	0.99
GBP	1,270	NatWest Markets Plc, 6.375%, due 08/11/2027	1,615	0.34

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
United Kingdom — (continued)				
EUR	1,340	Segro Capital Sarl, 1.250%, due 23/03/2026	1,348	0.28
EUR	2,200	Segro Capital Sarl, 0.500%, due 22/09/2031	1,772	0.37
	580	Standard Chartered Plc, 144A, 1.214%, due 23/03/2025 *	565	0.12
	850	Unilever Capital Corp, 3.250%, due 07/03/2024	840	0.18
EUR	480	Unilever Finance Netherlands BV, 1.250%, due 25/03/2025	502	0.11
EUR	550	Unilever Finance Netherlands BV, 1.125%, due 12/02/2027	553	0.12
EUR	2,000	Unilever Finance Netherlands BV, 3.250%, due 23/02/2031	2,142	0.45
EUR	810	Wellcome Trust Ltd/The, 1.125%, due 21/01/2027	808	0.17
			47,353	9.99
United States — 41.62% (28 February 2023: 37.14%)				
	3,500	3M Co, 2.375%, due 26/08/2029	3,020	0.64
EUR	2,000	Abbott Ireland Financing DAC, 0.375%, due 19/11/2027	1,918	0.40
	1,240	Adobe Inc, 1.900%, due 01/02/2025	1,185	0.25
	1,700	Adobe Inc, 2.150%, due 01/02/2027	1,562	0.33
	4,500	Alphabet Inc, 0.800%, due 15/08/2027	3,907	0.82
	1,980	Amazon.com Inc, 3.800%, due 05/12/2024	1,945	0.41
	2,200	Amazon.com Inc, 1.200%, due 03/06/2027	1,939	0.41
	5,220	American Express Co, 4.900%, due 13/02/2026	5,154	1.09
	340	Apple Inc, 3.200%, due 13/05/2025	330	0.07
EUR	1,520	Apple Inc, 0.000%, due 15/11/2025	1,530	0.32
GBP	1,500	Apple Inc, 3.050%, due 31/07/2029	1,722	0.36
EUR	2,500	Bank of America Corp, 4.134%, due 12/06/2028	2,713	0.57
EUR	800	Bank of America Corp, 3.648%, due 31/03/2029 *	850	0.18
	4,800	Bank of America Corp, 5.015%, due 22/07/2033 *	4,622	0.97
	5,200	Bank of New York Mellon Corp/The, 4.947%, due 26/04/2027 *	5,120	1.08
EUR	3,000	Berkshire Hathaway Inc, 1.125%, due 16/03/2027	2,981	0.63
EUR	530	BlackRock Inc, 1.250%, due 06/05/2025	549	0.12
EUR	2,550	Blackstone Holdings Finance Co LLC, 1.000%, due 05/10/2026	2,522	0.53
EUR	2,000	Booking Holdings Inc, 0.100%, due 08/03/2025	2,050	0.43
	1,276	Bristol-Myers Squibb Co, 2.900%, due 26/07/2024	1,247	0.26
	588	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	545	0.11
	4,000	Cargill Inc, 144A, 4.500%, due 24/06/2026	3,949	0.83
EUR	1,360	Cargill Inc, 3.875%, due 24/04/2030	1,476	0.31
	3,000	Caterpillar Inc, 2.600%, due 09/04/2030	2,640	0.56
	2,400	Chevron Corp, 1.554%, due 11/05/2025	2,259	0.48
EUR	1,300	Chubb INA Holdings Inc, 0.875%, due 15/06/2027	1,267	0.27
EUR	800	Chubb INA Holdings Inc, 1.550%, due 15/03/2028	788	0.17
GBP	230	Citigroup Inc, 2.750%, due 24/01/2024	288	0.06
	3,420	Citigroup Inc, 3.300%, due 27/04/2025	3,306	0.70
	2,900	Citigroup Inc, 2.572%, due 03/06/2031 *	2,396	0.50
EUR	5,000	Coca-Cola Co/The, 0.125%, due 15/03/2029	4,536	0.96
	2,600	Colgate-Palmolive Co, 4.800%, due 02/03/2026	2,604	0.55
EUR	1,300	Colgate-Palmolive Co, 0.500%, due 06/03/2026	1,312	0.28
	2,890	Comcast Corp, 3.150%, due 01/03/2026	2,761	0.58
	1,800	Costco Wholesale Corp, 1.375%, due 20/06/2027	1,592	0.34
	2,900	Deere & Co, 3.100%, due 15/04/2030	2,632	0.55
	7,000	Ecolab Inc, 2.125%, due 01/02/2032	5,705	1.20
	2,000	Estee Lauder Cos Inc/The, 2.375%, due 01/12/2029	1,716	0.36
GBP	1,440	Experian Finance Plc, 0.739%, due 29/10/2025	1,645	0.35
	2,200	Exxon Mobil Corp, 2.992%, due 19/03/2025	2,131	0.45
	780	Exxon Mobil Corp, 3.043%, due 01/03/2026	745	0.16
	1,830	Gilead Sciences Inc, 3.650%, due 01/03/2026	1,761	0.37
	4,500	Goldman Sachs Group Inc/The, 2.600%, due 07/02/2030	3,800	0.80
	180	Home Depot Inc/The, 2.700%, due 15/04/2030	158	0.03
	110	Johnson & Johnson, 3.375%, due 05/12/2023	110	0.02
	3,090	JPMorgan Chase & Co, 4.023%, due 05/12/2024 *	3,074	0.65
EUR	320	JPMorgan Chase & Co, 1.500%, due 29/10/2026	324	0.07
	4,400	JPMorgan Chase & Co, 1.045%, due 19/11/2026 *	3,969	0.84
	240	Kimberly-Clark Corp, 1.050%, due 15/09/2027	207	0.04
	910	Kimberly-Clark Corp, 3.950%, due 01/11/2028	883	0.19
EUR	2,100	Linde Plc, 1.000%, due 31/03/2027	2,087	0.44
EUR	2,800	Linde Plc, 3.375%, due 12/06/2029	3,027	0.64
	1,150	Mars Inc, 2.700%, due 01/04/2025	1,104	0.23
	1,700	Mars Inc, 144A, 2.700%, due 01/04/2025	1,632	0.34
	280	Mastercard Inc, 3.375%, due 01/04/2024	276	0.06
EUR	2,000	Mastercard Inc, 1.000%, due 22/02/2029	1,912	0.40
EUR	2,550	Medtronic Global Holdings SCA, 0.000%, due 15/10/2025	2,562	0.54
	4,340	Merck & Co Inc, 1.900%, due 10/12/2028	3,774	0.80
	570	Microsoft Corp, 2.700%, due 12/02/2025	552	0.12
	2,400	Microsoft Corp, 2.400%, due 08/08/2026	2,252	0.47
EUR	330	Morgan Stanley, 1.375%, due 27/10/2026	331	0.07
EUR	2,040	Morgan Stanley, 4.813%, due 25/10/2028 *	2,264	0.48
EUR	2,790	Morgan Stanley, 0.495%, due 26/10/2029 *	2,508	0.53
GBP	320	Nestle Finance International Ltd, 2.250%, due 30/11/2023	402	0.08
EUR	680	Nestle Finance International Ltd, 1.500%, due 01/04/2030	659	0.14
	3,000	Nestle Holdings Inc, 144A, 5.250%, due 13/03/2026	3,014	0.64
	2,900	NIKE Inc, 2.400%, due 27/03/2025	2,776	0.59

	Face Value (000's)		Value (000's) $	% of Net Asset Value
	1,600	NVIDIA Corp, 2.850%, due 01/04/2030	1,437	0.30
EUR	310	PepsiCo Inc, 0.750%, due 18/03/2027	307	0.06
EUR	3,000	PepsiCo Inc, 0.500%, due 06/05/2028	2,862	0.60
GBP	1,260	PepsiCo Inc, 3.200%, due 22/07/2029	1,437	0.30
	8,000	Pfizer Investment Enterprises Pte Ltd, 4.650%, due 19/05/2030	7,878	1.66
EUR	1,250	Procter & Gamble Co/The, 0.625%, due 30/10/2024	1,308	0.28
EUR	350	Prologis Euro Finance LLC, 1.875%, due 05/01/2029	336	0.07
EUR	2,200	Prologis Euro Finance LLC, 1.000%, due 08/02/2029	2,006	0.42
EUR	2,600	Public Storage Operating Co, 0.500%, due 09/09/2030	2,195	0.46
EUR	3,500	Roche Finance Europe BV, 3.204%, due 27/08/2029	3,800	0.80
	4,200	Roche Holdings Inc, 144A, 1.930%, due 13/12/2028	3,636	0.77
EUR	400	Sanofi, 1.000%, due 01/04/2025	417	0.09
	1,040	Sanofi, 3.625%, due 19/06/2028	1,005	0.21
EUR	4,900	Sanofi, 1.250%, due 06/04/2029	4,778	1.01
EUR	2,400	Schneider Electric SE, 3.125%, due 13/10/2029	2,557	0.54
	560	Texas Instruments Inc, 1.375%, due 12/03/2025	529	0.11
	1,150	Texas Instruments Inc, 2.900%, due 03/11/2027	1,071	0.23
	3,850	Texas Instruments Inc, 4.600%, due 15/02/2028	3,833	0.81
	1,630	TJX Cos Inc/The, 1.600%, due 15/05/2031	1,311	0.28
GBP	1,340	Toyota Motor Credit Corp, 0.750%, due 19/11/2026	1,467	0.31
	5,320	Union Pacific Corp, 4.750%, due 21/02/2026	5,296	1.12
EUR	2,000	United Parcel Service Inc, 1.625%, due 15/11/2025	2,078	0.44
	2,800	UnitedHealth Group Inc, 5.350%, due 15/02/2033	2,875	0.61
	540	Visa Inc, 3.150%, due 14/12/2025	518	0.11
	4,000	Visa Inc, 1.900%, due 15/04/2027	3,627	0.76
	251	Walmart Inc, 2.375%, due 24/09/2029	224	0.05
			197,365	41.62
Total Corporate Bonds and Notes (Cost $459,427)			425,306	89.69
Government Bonds and Notes — 7.37% (28 February 2023: 14.70%)				
Canada — 1.08% (28 February 2023: 0.94%)				
GBP	1,200	CPPIB Capital Inc, 0.875%, due 17/12/2024	1,430	0.30
GBP	3,000	CPPIB Capital Inc, 4.375%, due 02/03/2026	3,711	0.78
			5,141	1.08
Netherlands — 2.31% (28 February 2023: 2.02%)				
GBP	8,800	Nederlandse Waterschapsbank NV, 4.500%, due 18/06/2025	10,936	2.31
South Korea — 0.15% (28 February 2023: 0.13%)				
EUR	660	Korea Development Bank/The, 0.000%, due 10/07/2024	692	0.15
Sweden — 1.59% (28 February 2023: 1.40%)				
GBP	6,100	Svensk Exportkredit AB, 4.500%, due 11/03/2026	7,547	1.59
United States — 2.24% (28 February 2023: 10.21%)				
	11,180	United States Treasury Note/Bond, 1.000%, due 15/12/2024	10,600	2.24
Total Government Bonds and Notes (Cost $34,555)			34,916	7.37
Collective Investment Schemes — 0.83% (28 February 2023: 3.25%)				
	3,957	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,957	0.83
Total Collective Investment Schemes (Cost $3,957)			3,957	0.83
Total Investments at fair value through profit or loss (Cost $497,939)			464,179	97.89
Forward Foreign Currency Contracts — 0.52% (28 February 2023: 0.71%)				
Unrealised appreciation of contracts (see below)			2,481	0.52
Futures — 0.15% (28 February 2023: 0.92%)				
Unrealised appreciation of contracts (see below)			718	0.15
Total Financial Assets at fair value through profit or loss			467,378	98.56
Credit Default Swaps — (0.07%) (28 February 2023: 0.00%)				
Unrealised depreciation of contracts (see below)			(326)	(0.07)
Forward Foreign Currency Contracts — (0.68%) (28 February 2023: (0.62%))				
Unrealised depreciation of contracts (see below)			(3,247)	(0.68)
Futures — (0.15%) (28 February 2023: (0.01%))				
Unrealised depreciation of contracts (see below)			(705)	(0.15)
Total Financial Liabilities at fair value through profit or loss			(4,278)	(0.90)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			463,100	97.66
Other Assets in Excess of Liabilities			11,108	2.34
Total Net Assets			$474,208	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $14,370,000 or 3.03% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

ABBREVIATIONS:

EUR – Euro
GBP – British Pound

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	95.59
Collective investment schemes	0.82
Financial derivative instruments	0.66
Other assets	2.93
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	iTraxx Europe, 1.000% - Buy	20-Jun-2028	23,140	$ (326)
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $213)				$ –
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $-)				(326)
Net Depreciation of Credit Default Swaps (28 February 2023 (000's): $213)				$ (326)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	56	Sell	EUR	51	$ -
05-Sep-2023	BNY Mellon	Buy	USD	141	Sell	GBP	111	1
05-Sep-2023	BNY Mellon	Buy	SEK	130	Sell	USD	12	-
05-Sep-2023	BNY Mellon	Buy	GBP	42	Sell	USD	54	-
05-Sep-2023	BNY Mellon	Buy	EUR	55	Sell	USD	60	-
15-Sep-2023	BNY Mellon	Buy	USD	1,077	Sell	EUR	995	(4)
15-Sep-2023	BNY Mellon	Buy	USD	28,831	Sell	EUR	26,487	87
15-Sep-2023	BNY Mellon	Buy	USD	578	Sell	GBP	458	(2)
15-Sep-2023	BNY Mellon	Buy	USD	2,050	Sell	GBP	1,613	10
15-Sep-2023	BNY Mellon	Buy	USD	165	Sell	SEK	1,819	-
15-Sep-2023	BNY Mellon	Buy	USD	100	Sell	SEK	1,077	-
15-Sep-2023	BNY Mellon	Buy	EUR	16	Sell	USD	17	-
15-Sep-2023	BNY Mellon	Buy	AUD	14,578	Sell	USD	9,531	(80)
15-Sep-2023	BNY Mellon	Buy	CHF	4,000	Sell	USD	4,580	(45)
15-Sep-2023	BNY Mellon	Buy	EUR	88,023	Sell	USD	96,841	(1,320)
15-Sep-2023	BNY Mellon	Buy	GBP	1,165	Sell	USD	1,472	5
15-Sep-2023	BNY Mellon	Buy	GBP	214,727	Sell	USD	273,454	(1,422)
15-Sep-2023	BNY Mellon	Buy	SEK	121	Sell	USD	11	-
15-Sep-2023	BNY Mellon	Buy	SEK	131,492	Sell	USD	12,329	(310)
16-Nov-2023	BNP Paribas	Buy	USD	8,148	Sell	EUR	7,411	82
16-Nov-2023	BNP Paribas	Buy	USD	19,786	Sell	GBP	15,572	57
16-Nov-2023	BNP Paribas	Buy	GBP	743	Sell	USD	945	(3)
16-Nov-2023	Citi	Buy	USD	34,253	Sell	EUR	31,171	325
16-Nov-2023	Citi	Buy	USD	11,668	Sell	GBP	9,184	32
16-Nov-2023	Citi	Buy	EUR	602	Sell	USD	666	(11)
16-Nov-2023	Goldman Sachs	Buy	USD	34,018	Sell	EUR	30,951	329
16-Nov-2023	Goldman Sachs	Buy	USD	6,415	Sell	GBP	5,048	19
16-Nov-2023	Goldman Sachs	Buy	USD	568	Sell	JPY	79,998	11
16-Nov-2023	HSBC	Buy	USD	29,035	Sell	EUR	26,419	279
16-Nov-2023	HSBC	Buy	USD	543	Sell	EUR	500	(2)
16-Nov-2023	JP Morgan	Buy	USD	38,225	Sell	EUR	34,772	377
16-Nov-2023	JP Morgan	Buy	USD	10,441	Sell	GBP	8,220	27
16-Nov-2023	JP Morgan	Buy	EUR	9,000	Sell	USD	9,818	(22)
16-Nov-2023	Morgan Stanley	Buy	USD	34,696	Sell	EUR	31,568	336
16-Nov-2023	Morgan Stanley	Buy	EUR	2,000	Sell	USD	2,180	(3)
16-Nov-2023	Royal Bank of Canada	Buy	USD	16,646	Sell	GBP	13,106	40
16-Nov-2023	UBS	Buy	USD	37,727	Sell	EUR	34,331	359
16-Nov-2023	UBS	Buy	USD	42,615	Sell	GBP	33,552	105
16-Nov-2023	UBS	Buy	EUR	5,032	Sell	USD	5,500	(23)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $3,707)								$ 2,481
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(3,219))								(3,247)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $488)								$ (766)

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl December 2023	Bank of America Merrill Lynch	(631)	$ (80,376)	$ (469)
Euro-Bund December 2023	Bank of America Merrill Lynch	(174)	(25,024)	(229)
Japan 10 Year Bond (OSE) September 2023	Bank of America Merrill Lynch	(12)	(12,110)	91
Long Gilt December 2023	Bank of America Merrill Lynch	99	11,986	215
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	354	39,305	412
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(10)	(1,069)	(7)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $4,839)				$ 718
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(61))				(705)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $4,778)				$ 13

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund^

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 16.05% (28 February 2023: 10.40%)				
	1,000	Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	923	0.60
	500	Fannie Mae or Freddie Mac, 30 year, TBA, 4.500% ±	474	0.31
	600	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	582	0.38
	200	Fannie Mae or Freddie Mac, 30 year, TBA, 1.500% ±	151	0.10
	2,200	Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	1,752	1.13
	3,300	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	2,734	1.77
	2,600	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	2,241	1.45
	1,100	Fannie Mae or Freddie Mac, 30 year, TBA, 3.500% ±	983	0.64
	1,600	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	1,580	1.02
	200	Fannie Mae or Freddie Mac, 30 year, TBA, 6.000% ±	201	0.13
	100	Fannie Mae or Freddie Mac, 30 year, TBA, 6.500% ±	102	0.07
	3	Fannie Mae Pool '255984', 4.500%, due 01/11/2025	3	–
	53	Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	49	0.03
	69	Fannie Mae Pool 'AL7093', 4.000%, due 01/05/2045	66	0.04
	19	Fannie Mae Pool 'AM8700', 2.930%, due 01/06/2030	17	0.01
	22	Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	21	0.01
	50	Fannie Mae Pool 'AS8951', 3.500%, due 01/03/2047	45	0.03
	17	Fannie Mae Pool 'AS9760', 4.500%, due 01/06/2047	16	0.01
	299	Fannie Mae Pool 'AX0756', 3.500%, due 01/07/2044	276	0.18
	31	Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	28	0.02
	96	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	87	0.06
	97	Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	94	0.06
	36	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	33	0.02
	20	Fannie Mae Pool 'BM6898', 2.149%, due 01/02/2032 *	16	0.01
	26	Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	25	0.02
	33	Fannie Mae Pool 'BP1585', 3.500%, due 01/01/2050	30	0.02
	71	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	59	0.04
	76	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	62	0.04
	83	Fannie Mae Pool 'BR4393', 2.000%, due 01/03/2051	67	0.04
	82	Fannie Mae Pool 'BT5574', 2.500%, due 01/08/2051	68	0.04
	258	Fannie Mae Pool 'BU1030', 2.000%, due 01/11/2051	208	0.13
	46	Fannie Mae Pool 'CA2047', 4.500%, due 01/07/2048	44	0.03
	92	Fannie Mae Pool 'CA2199', 4.500%, due 01/08/2048	88	0.06
	43	Fannie Mae Pool 'CA2482', 4.500%, due 01/10/2048	41	0.03
	270	Fannie Mae Pool 'CA6672', 2.000%, due 01/07/2050	217	0.14
	25	Fannie Mae Pool 'FM1193', 3.500%, due 01/06/2049	22	0.01
	125	Fannie Mae Pool 'FM1578', 3.500%, due 01/09/2034	119	0.08
	76	Fannie Mae Pool 'FM1579', 3.500%, due 01/10/2034	72	0.05
	145	Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	143	0.09
	70	Fannie Mae Pool 'FM3215', 3.500%, due 01/01/2049	63	0.04
	46	Fannie Mae Pool 'FM4737', 3.500%, due 01/09/2050	42	0.03
	264	Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	248	0.16
	81	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	68	0.04
	84	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	71	0.05
	82	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	69	0.04
	608	Fannie Mae Pool 'FM9579', 2.000%, due 01/07/2051	487	0.32
	178	Fannie Mae Pool 'FS0331', 3.000%, due 01/01/2052	154	0.10
	88	Fannie Mae Pool 'FS0424', 2.500%, due 01/01/2052	74	0.05
	91	Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	79	0.05
	90	Fannie Mae Pool 'FS0523', 2.500%, due 01/02/2052	76	0.05
	90	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	82	0.05
	95	Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	90	0.06
	95	Fannie Mae Pool 'FS4454', 6.000%, due 01/04/2053	96	0.06
	294	Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	268	0.17
	73	Fannie Mae Pool 'MA4158', 2.000%, due 01/10/2050	58	0.04
	60	Freddie Mac Gold Pool 'C91987', 3.000%, due 01/04/2038	54	0.03
	20	Freddie Mac Gold Pool 'G67721', 4.500%, due 01/04/2049	20	0.01
	18	Freddie Mac Non Gold Pool '840698', 2.104%, due 01/03/2047 *	17	0.01
	40	Freddie Mac Pool 'QA7238', 3.500%, due 01/02/2050	36	0.02
	69	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	56	0.04
	172	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	144	0.09
	80	Freddie Mac Pool 'QC6768', 3.000%, due 01/09/2051	69	0.04
	90	Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	75	0.05
	35	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	28	0.02
	71	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	58	0.04
	88	Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	85	0.05
	82	Freddie Mac Pool 'SD0653', 2.500%, due 01/07/2051	69	0.04
	175	Freddie Mac Pool 'SD0809', 3.000%, due 01/01/2052	152	0.10
	344	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	322	0.21
	187	Freddie Mac Pool 'SD2384', 6.500%, due 01/02/2053	191	0.12
	97	Freddie Mac Pool 'SD2578', 6.000%, due 01/03/2053	97	0.06
	174	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	146	0.09
	150	Freddie Mac Pool 'SD8146', 2.000%, due 01/05/2051	120	0.08
	62	Freddie Mac Pool 'ZA6680', 4.000%, due 01/04/2049	58	0.04
	60	Freddie Mac Pool 'ZS3204', 5.000%, due 01/06/2041	59	0.04
	117	Freddie Mac Pool 'ZS3940', 4.500%, due 01/06/2038	114	0.07
	34	Freddie Mac Pool 'ZS4720', 4.500%, due 01/05/2047	33	0.02
	49	Ginnie Mae I Pool '783669', 3.000%, due 15/09/2042	44	0.03
	341	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	318	0.21
	17	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	16	0.01
	10	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	9	0.01
	43	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	39	0.03
	29	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	26	0.02
	25	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	22	0.01
	17	Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	15	0.01
	75	Ginnie Mae II Pool '785218', 2.000%, due 20/12/2050	62	0.04
	148	Ginnie Mae II Pool '785219', 2.000%, due 20/12/2050	121	0.08
	79	Ginnie Mae II Pool '785220', 2.000%, due 20/12/2050	65	0.04
	152	Ginnie Mae II Pool '785221', 2.000%, due 20/12/2050	125	0.08
	72	Ginnie Mae II Pool 'BS8546', 2.500%, due 20/12/2050	60	0.04
	79	Ginnie Mae II Pool 'BT1888', 2.500%, due 20/12/2050	68	0.04
	93	Ginnie Mae II Pool 'BZ4350', 2.500%, due 20/03/2051	78	0.05
	76	Ginnie Mae II Pool 'CD8312', 2.500%, due 20/05/2051	64	0.04
	129	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	120	0.08
	14	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	13	0.01
	14	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	13	0.01
	18	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	16	0.01
	13	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	12	0.01
	4	Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	3	–
	14	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	14	0.01
	50	Ginnie Mae II Pool 'MA5019', 3.500%, due 20/02/2048	46	0.03
	11	Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	10	0.01
	57	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	55	0.04
	20	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	19	0.01
	28	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	27	0.02
	10	Ginnie Mae II Pool 'MA5467', 4.500%, due 20/09/2048	9	0.01
	40	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	38	0.02
	25	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	24	0.02
	72	Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	61	0.04
	236	Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	208	0.13
	86	Ginnie Mae II Pool 'MA7705', 2.500%, due 20/11/2051	73	0.05
	87	Ginnie Mae II Pool 'MA7828', 3.000%, due 20/01/2052	77	0.05
	92	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	78	0.05
	284	Ginnie Mae II Pool 'MA8486', 3.000%, due 20/12/2052	251	0.16
	192	Ginnie Mae II Pool 'MA8642', 2.500%, due 20/02/2053	164	0.11
	500	Ginnie Mae, 30 year, TBA, 2.500% ±	425	0.28
	1,200	Ginnie Mae, 30 year, TBA, 3.000% ±	1,055	0.68
	400	Ginnie Mae, 30 year, TBA, 3.500% ±	363	0.24
	600	Ginnie Mae, 30 year, TBA, 4.000% ±	559	0.36
	600	Ginnie Mae, 30 year, TBA, 4.500% ±	572	0.37
	800	Ginnie Mae, 30 year, TBA, 5.000% ±	779	0.50
	500	Ginnie Mae, 30 year, TBA, 5.500% ±	495	0.32
	200	Ginnie Mae, 30 year, TBA, 6.000% ±	201	0.13
	100	Ginnie Mae, 30 year, TBA, 6.500% ±	101	0.07
	97	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	5	–
Total Mortgage-Backed Securities (Cost $25,945)			24,785	16.05
Corporate Bonds and Notes — 26.29% (28 February 2023: 28.56%)				
Belgium — 0.23% (28 February 2023: 0.24%)				
	260	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	242	0.16
	110	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	98	0.06
	15	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	14	0.01
			354	0.23
Brazil — 0.63% (28 February 2023: 0.66%)				
	230	Petrobras Global Finance BV, 5.750%, due 01/02/2029	225	0.15
	940	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	743	0.48
			968	0.63
Canada — 1.06% (28 February 2023: 1.09%)				
	130	1011778 BC ULC / New Red Finance Inc, 144A, 3.875%, due 15/01/2028	118	0.07
	130	1011778 BC ULC / New Red Finance Inc, 144A, 3.500%, due 15/02/2029	114	0.07
EUR	750	Bank of Montreal, 2.750%, due 15/06/2027	783	0.51
GBP	540	Royal Bank of Canada, 3.625%, due 14/06/2027	629	0.41
			1,644	1.06
China — 0.01% (28 February 2023: 0.01%)				
	20	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	19	0.01
Denmark — 0.51% (28 February 2023: 0.54%)				
	840	Danske Bank A/S, 144A, 4.298%, due 01/04/2028 *	791	0.51
France — 1.12% (28 February 2023: 0.92%)				
	200	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	187	0.12
GBP	300	BNP Paribas SA, 1.875%, due 14/12/2027	318	0.21

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
France — (continued)				
EUR	1,000	BNP Paribas SA, 0.500%, due 30/05/2028 *	946	0.61
	210	BNP Paribas SA, 144A, 2.824%, due 26/01/2041	137	0.09
	200	WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 4.750%, due 17/09/2044	136	0.09
			1,724	1.12
Germany — 0.53% (28 February 2023: 1.15%)				
GBP	250	E.ON International Finance BV, 5.625%, due 06/12/2023	316	0.21
EUR	500	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	500	0.32
			816	0.53
Israel — 0.58% (28 February 2023: 0.58%)				
	30	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	27	0.02
	200	Teva Pharmaceutical Finance Netherlands III BV, 6.750%, due 01/03/2028	200	0.13
	720	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	667	0.43
			894	0.58
Italy — 0.74% (28 February 2023: 0.74%)				
EUR	1,100	UniCredit SpA, 1.200%, due 20/01/2026 *	1,139	0.74
Luxembourg — 0.58% (28 February 2023: 0.42%)				
	330	Altice Financing SA, 144A, 5.750%, due 15/08/2029	262	0.17
EUR	620	Logicor Financing Sarl, 1.625%, due 15/07/2027	565	0.36
EUR	100	Logicor Financing Sarl, 2.000%, due 17/01/2034	71	0.05
			898	0.58
Macau — 0.11% (28 February 2023: 0.12%)				
	200	Wynn Macau Ltd, 144A, 5.625%, due 26/08/2028	177	0.11
Netherlands — 0.81% (28 February 2023: 0.97%)				
EUR	900	ING Groep NV, 2.500%, due 15/02/2029 *	962	0.62
	80	Shell International Finance BV, 2.750%, due 06/04/2030	70	0.05
	200	Shell International Finance BV, 4.375%, due 11/05/2045	174	0.11
	60	Shell International Finance BV, 3.250%, due 06/04/2050	43	0.03
			1,249	0.81
Spain — 0.28% (28 February 2023: 0.00%)				
EUR	500	Cellnex Finance Co SA, 2.000%, due 15/09/2032	432	0.28
Switzerland — 1.43% (28 February 2023: 1.41%)				
EUR	1,470	UBS Group AG, 1.500%, due 30/11/2024	1,577	1.02
EUR	290	UBS Group AG, 3.250%, due 02/04/2026 *	308	0.20
EUR	100	UBS Group AG, 1.000%, due 24/06/2027 *	98	0.06
	250	UBS Group AG, 144A, 4.194%, due 01/04/2031 *	225	0.15
			2,208	1.43
United Arab Emirates — 0.48% (28 February 2023: 0.50%)				
	530	Galaxy Pipeline Assets Bidco Ltd, 2.625%, due 31/03/2036	420	0.27
EUR	400	MDGH GMTN RSC Ltd, 1.000%, due 10/03/2034	320	0.21
			740	0.48
United Kingdom — 2.51% (28 February 2023: 2.96%)				
GBP	670	Aviva Plc, 6.125%, due 14/11/2036 *	840	0.54
GBP	100	Aviva Plc, 5.125%, due 04/06/2050 *	112	0.07
	565	HSBC Holdings Plc, 4.250%, due 18/08/2025	545	0.35
EUR	550	HSBC Holdings Plc, 3.019%, due 15/06/2027 *	575	0.37
GBP	1,000	Lloyds Bank Plc, 7.625%, due 22/04/2025	1,291	0.84
EUR	140	Segro Capital Sarl, 1.875%, due 23/03/2030	131	0.09
	460	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	385	0.25
			3,879	2.51
United States — 14.68% (28 February 2023: 15.12%)				
	100	3M Co, 3.700%, due 15/04/2050	77	0.05
EUR	120	AbbVie Inc, 1.500%, due 15/11/2023	129	0.08
	100	AbbVie Inc, 3.800%, due 15/03/2025	97	0.06
	80	AbbVie Inc, 3.200%, due 21/11/2029	72	0.05
	120	AbbVie Inc, 4.875%, due 14/11/2048	111	0.07
	320	AbbVie Inc, 4.250%, due 21/11/2049	270	0.17
	80	Amazon.com Inc, 4.250%, due 22/08/2057	69	0.04
	40	American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	33	0.02
	150	AT&T Inc, 2.250%, due 01/02/2032	117	0.08
	184	AT&T Inc, 4.500%, due 09/03/2048	147	0.10
	34	AT&T Inc, 3.650%, due 15/09/2059	22	0.01
	580	Ball Corp, 3.125%, due 15/09/2031	470	0.30
	160	Bank of America Corp, 4.250%, due 22/10/2026	154	0.10
	945	Bank of America Corp, 2.592%, due 29/04/2031 *	787	0.51

	Face Value (000's)		Value (000's) $	% of Net Asset Value
	610	Bank of America Corp, 5.015%, due 22/07/2033 *	587	0.38
	27	Becton Dickinson & Co, 3.734%, due 15/12/2024	26	0.02
	220	BP Capital Markets America Inc, 3.633%, due 06/04/2030	203	0.13
	130	Broadcom Inc, 144A, 3.137%, due 15/11/2035	99	0.06
	330	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	253	0.16
	130	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	128	0.08
	60	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	56	0.04
	290	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	276	0.18
	140	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	118	0.08
	110	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.250%, due 01/04/2053	87	0.06
	110	Cheniere Energy Partners LP, 3.250%, due 31/01/2032	91	0.06
	420	Cigna Group/The, 4.375%, due 15/10/2028	405	0.26
	230	Cigna Group/The, 3.200%, due 15/03/2040	172	0.11
	130	Cigna Group/The, 4.900%, due 15/12/2048	116	0.07
EUR	290	Citigroup Inc, 1.750%, due 28/01/2025	305	0.20
	130	Citigroup Inc, 5.500%, due 13/09/2025	129	0.08
	120	Citigroup Inc, 4.600%, due 09/03/2026	117	0.08
	350	Citigroup Inc, 4.300%, due 20/11/2026	336	0.22
	260	Citigroup Inc, 4.450%, due 29/09/2027	249	0.16
	230	Citigroup Inc, 3.785%, due 17/03/2033 *	200	0.13
	93	Citigroup Inc, 5.300%, due 06/05/2044	85	0.05
	85	Citigroup Inc, 4.650%, due 30/07/2045	73	0.05
	120	Comcast Corp, 4.000%, due 01/03/2048	97	0.06
	66	Comcast Corp, 3.999%, due 01/11/2049	53	0.03
	360	Comcast Corp, 2.887%, due 01/11/2051	231	0.15
	51	Comcast Corp, 4.049%, due 01/11/2052	41	0.03
	57	Comcast Corp, 2.987%, due 01/11/2063	35	0.02
	200	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	166	0.11
	360	CSC Holdings LLC, 144A, 4.500%, due 15/11/2031	256	0.17
	180	CVS Health Corp, 3.750%, due 01/04/2030	164	0.11
	200	CVS Health Corp, 2.700%, due 21/08/2040	134	0.09
	390	CVS Health Corp, 5.050%, due 25/03/2048	342	0.22
	40	Diamondback Energy Inc, 3.500%, due 01/12/2029	36	0.02
	120	DISH DBS Corp, 5.875%, due 15/11/2024	112	0.07
	60	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	47	0.03
	70	DISH DBS Corp, 5.125%, due 01/06/2029	38	0.02
	180	Enterprise Products Operating LLC, 2.800%, due 31/01/2030	156	0.10
	330	Enterprise Products Operating LLC, 5.100%, due 15/02/2045	303	0.20
	6	EQT Corp, 6.125%, due 01/02/2025	6	–
	10	Exelon Corp, 5.625%, due 15/06/2035	10	0.01
	100	Exxon Mobil Corp, 3.452%, due 15/04/2051	75	0.05
	310	Ford Motor Co, 3.250%, due 12/02/2032	242	0.16
	520	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	440	0.28
	20	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	18	0.01
	70	General Motors Co, 6.600%, due 01/04/2036	70	0.05
	10	General Motors Co, 5.200%, due 01/04/2045	8	0.01
	70	General Motors Co, 6.750%, due 01/04/2046	69	0.04
	150	Gilead Sciences Inc, 4.800%, due 01/04/2044	138	0.09
	30	Gilead Sciences Inc, 4.750%, due 01/03/2046	27	0.02
	110	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	106	0.07
	620	Goldman Sachs Group Inc/The, 6.750%, due 01/10/2037	658	0.43
	300	Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	317	0.21
	280	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	258	0.17
	280	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	245	0.16
EUR	140	Haleon Netherlands Capital BV, 1.750%, due 29/03/2030	134	0.09
	260	Haleon US Capital LLC, 3.625%, due 24/03/2032	231	0.15
	340	HCA Inc, 5.000%, due 15/03/2024	338	0.22
	380	HCA Inc, 5.250%, due 15/06/2026	375	0.24
	200	HCA Inc, 4.500%, due 15/02/2027	193	0.13
	130	Home Depot Inc/The, 3.300%, due 15/04/2040	103	0.07
	70	Home Depot Inc/The, 3.350%, due 15/04/2050	51	0.03
	230	Home Depot Inc/The, 4.950%, due 15/09/2052	220	0.14
	20	Humana Inc, 2.150%, due 03/02/2032	16	0.01
	430	Humana Inc, 5.875%, due 01/03/2033	445	0.29
	70	JPMorgan Chase & Co, 4.125%, due 15/12/2026	67	0.04
	1,080	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	906	0.59
	440	JPMorgan Chase & Co, 2.956%, due 13/05/2031 *	374	0.24
	280	JPMorgan Chase & Co, 5.717%, due 14/09/2033 *	280	0.18
	30	McDonald's Corp, 3.625%, due 01/09/2049	23	0.01
	110	McDonald's Corp, 4.200%, due 01/04/2050	91	0.06
	29	Medtronic Inc, 4.625%, due 15/03/2045	27	0.02

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
United States — (continued)				
	40	MetLife Inc, 6.400%, due 15/12/2036	40	0.03
	10	Morgan Stanley, 4.431%, due 23/01/2030 *	10	0.01
	760	Morgan Stanley, 3.622%, due 01/04/2031 *	676	0.44
	290	Morgan Stanley, 6.342%, due 18/10/2033 *	304	0.20
EUR	850	Netflix Inc, 3.625%, due 15/06/2030	893	0.58
	70	NVIDIA Corp, 3.500%, due 01/04/2050	55	0.04
EUR	380	Prologis Euro Finance LLC, 0.500%, due 16/02/2032	301	0.19
EUR	271	Prologis Euro Finance LLC, 1.500%, due 08/02/2034	218	0.14
	180	Southwestern Energy Co, 4.750%, due 01/02/2032	160	0.10
	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	4	–
	90	Texas Instruments Inc, 1.750%, due 04/05/2030	75	0.05
	100	Time Warner Cable LLC, 7.300%, due 01/07/2038	101	0.07
	40	Time Warner Cable LLC, 6.750%, due 15/06/2039	39	0.02
	30	T-Mobile USA Inc, 2.250%, due 15/02/2026	28	0.02
	90	T-Mobile USA Inc, 2.625%, due 15/02/2029	78	0.05
	240	T-Mobile USA Inc, 3.875%, due 15/04/2030	219	0.14
	60	T-Mobile USA Inc, 2.875%, due 15/02/2031	51	0.03
	100	T-Mobile USA Inc, 3.500%, due 15/04/2031	87	0.06
	150	T-Mobile USA Inc, 2.700%, due 15/03/2032	122	0.08
	140	T-Mobile USA Inc, 3.000%, due 15/02/2041	99	0.06
	50	United Rentals North America Inc, 5.250%, due 15/01/2030	48	0.03
	80	United Rentals North America Inc, 4.000%, due 15/07/2030	70	0.05
	320	United Rentals North America Inc, 3.875%, due 15/02/2031	274	0.18
	70	United Rentals North America Inc, 3.750%, due 15/01/2032	59	0.04
	440	UnitedHealth Group Inc, 5.350%, due 15/02/2033	452	0.29
	380	Verizon Communications Inc, 2.355%, due 15/03/2032	301	0.19
	190	Verizon Communications Inc, 4.500%, due 10/08/2033	176	0.11
	50	Verizon Communications Inc, 5.250%, due 16/03/2037	49	0.03
	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
	90	Visa Inc, 2.700%, due 15/04/2040	67	0.04
	340	VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	316	0.20
	180	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	144	0.09
	220	Warnermedia Holdings Inc, 5.391%, due 15/03/2062	175	0.11
	840	Wells Fargo & Co, 4.897%, due 25/07/2033 *	791	0.51
	810	Wells Fargo & Co, 5.013%, due 04/04/2051 *	732	0.47
			22,683	14.68
Total Corporate Bonds and Notes (Cost $45,623)			40,615	26.29
Government Bonds and Notes — 55.60% (28 February 2023: 53.61%)				
Belgium — 0.49% (28 February 2023: 0.56%)				
EUR	670	Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	762	0.49
Brazil — 1.69% (28 February 2023: 1.50%)				
BRL	1,000	Brazil Notas do Tesouro Nacional Serie B, Series NTNB, 6.000%, due 15/05/2035 β	880	0.57
BRL	9,000	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	1,732	1.12
			2,612	1.69
Canada — 2.39% (28 February 2023: 1.63%)				
CAD	1,640	Canadian Government Bond, 2.250%, due 01/06/2025	1,165	0.75
CAD	1,900	Canadian Government Bond, 2.750%, due 01/06/2033	1,313	0.85
CAD	1,030	Province of Ontario Canada, 3.450%, due 02/06/2045	656	0.43
CAD	860	Province of Quebec Canada, 3.500%, due 01/12/2045	552	0.36
			3,686	2.39
France — 2.86% (28 February 2023: 2.99%)				
EUR	840	French Republic Government Bond OAT, 4.250%, due 25/10/2023	912	0.59
EUR	1,670	French Republic Government Bond OAT, 0.000%, due 25/05/2032	1,412	0.91
EUR	1,400	French Republic Government Bond OAT, 2.000%, due 25/11/2032	1,405	0.91
EUR	670	French Republic Government Bond OAT, 144A, 1.500%, due 25/05/2050	489	0.32
EUR	160	French Republic Government Bond OAT, 4.000%, due 25/04/2060	193	0.13
			4,411	2.86
Germany — 8.66% (28 February 2023: 2.84%)				
EUR	640	Bundesrepublik Deutschland Bundesanleihe, 1.000%, due 15/08/2025	669	0.43
EUR	10,710	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	10,447	6.76

	Face Value (000's)		Value (000's) $	% of Net Asset Value
EUR	1,070	Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	1,095	0.71
EUR	1,110	German Treasury Bill, zero coupon, due 19/06/2024	1,169	0.76
			13,380	8.66
Indonesia — 1.16% (28 February 2023: 1.19%)				
IDR	23,602,000	Indonesia Treasury Bond, Series FR79, 8.375%, due 15/04/2039	1,793	1.16
Italy — 1.12% (28 February 2023: 0.99%)				
EUR	1,910	Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	1,730	1.12
Japan — 1.67% (28 February 2023: 5.86%)				
JPY	14,850	Japan Government Thirty Year Bond, Series 59, 0.700%, due 20/06/2048	85	0.05
JPY	485,000	ϑαπαν Γοϖερνμεντ Τηιρτψ Ψεαρ Βονδ, Σεριεσ 66, 0.400%, δυε 20/03/2050	2,500	1.62
			2,585	1.67
Mexico — 3.82% (28 February 2023: 4.03%)				
MXN	77,520	Mexican Bonos, Series M, 7.750%, due 13/11/2042	3,885	2.51
EUR	360	Mexico Government International Bond, 2.875%, due 08/04/2039	287	0.19
	830	Mexico Government International Bond, 5.550%, due 21/01/2045	777	0.50
	1,180	Mexico Government International Bond, 4.600%, due 23/01/2046	958	0.62
			5,907	3.82
Netherlands — 0.52% (28 February 2023: 0.51%)				
EUR	970	BNG Bank NV, 0.010%, due 05/10/2032	796	0.52
Poland — 1.35% (28 February 2023: 1.32%)				
PLN	11,570	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	2,088	1.35
South Africa — 1.35% (28 February 2023: 1.55%)				
ZAR	66,492	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	2,078	1.35
South Korea — 1.18% (28 February 2023: 1.23%)				
KRW	2,533,840	Korea Treasury Bond, Series 2606, 1.875%, due 10/06/2026	1,825	1.18
Spain — 0.71% (28 February 2023: 1.44%)				
EUR	500	Spain Government Bond, 144A, 5.150%, due 31/10/2044	638	0.42
EUR	520	Spain Government Bond, Series 30Y, 144A, 2.700%, due 31/10/2048	453	0.29
			1,091	0.71
United Arab Emirates — 0.46% (28 February 2023: 0.50%)				
	890	Abu Dhabi Government International Bond, 3.875%, due 16/04/2050	718	0.46
United Kingdom — 5.33% (28 February 2023: 5.56%)				
GBP	4,290	United Kingdom Gilt, 4.250%, due 07/06/2032	5,429	3.51
GBP	100	United Kingdom Gilt, 3.750%, due 29/01/2038	116	0.08
GBP	1,290	United Kingdom Gilt, 4.250%, due 07/12/2040	1,565	1.01
GBP	550	United Kingdom Gilt, 2.500%, due 22/07/2065	446	0.29
GBP	490	United Kingdom Inflation-Linked Gilt, Series 3MO, 0.125%, due 22/03/2068 β	675	0.44
			8,231	5.33
United States — 20.84% (28 February 2023: 19.91%)				
	9,130	United States Treasury Note/Bond, 0.375%, due 15/04/2024	8,848	5.73
	5,000	United States Treasury Note/Bond, 1.125%, due 28/02/2025	4,717	3.05
	3,000	United States Treasury Note/Bond, 0.375%, due 30/04/2025	2,780	1.80
	42	United States Treasury Note/Bond, 0.250%, due 30/06/2025	39	0.02
	9,820	United States Treasury Note/Bond, 0.250%, due 31/08/2025	8,968	5.81
	3,680	United States Treasury Note/Bond, 1.375%, due 31/10/2028	3,191	2.07
	130	United States Treasury Note/Bond, 3.875%, due 15/05/2043	121	0.08
	20	United States Treasury Note/Bond, 2.750%, due 15/11/2047	15	0.01
	2,300	United States Treasury Note/Bond, 2.875%, due 15/05/2049	1,783	1.15
	2,110	United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,638	1.06
	20	United States Treasury Note/Bond, 3.000%, due 15/08/2052	16	0.01

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — (continued)			
United States — (continued)			
80	United States Treasury Note/Bond, 3.625%, due 15/02/2053	72	0.05
		32,188	20.84
Total Government Bonds and Notes (Cost $95,271)		85,881	55.60
Collective Investment Schemes — 7.95% (28 February 2023: 7.65%)			
852	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	11,973	7.75
2	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US$ Accumulating	310	0.20
Total Collective Investment Schemes (Cost $12,184)		12,283	7.95
Total Investments at fair value through profit or loss (Cost $179,023)		163,564	105.89
Inflation Swaps — 0.04% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		61	0.04
Forward Foreign Currency Contracts — 0.61% (28 February 2023: 0.69%)			
Unrealised appreciation of contracts (see below)		937	0.61
Futures — 0.26% (28 February 2023: 0.23%)			
Unrealised appreciation of contracts (see below)		404	0.26
Total Financial Assets at fair value through profit or loss		164,966	106.80
Forward Foreign Currency Contracts — (0.84%) (28 February 2023: (1.43%))			
Unrealised depreciation of contracts (see below)		(1,300)	(0.84)
Futures — (0.16%) (28 February 2023: (0.71%))			
Unrealised depreciation of contracts (see below)		(245)	(0.16)
Total Financial Liabilities at fair value through profit or loss		(1,545)	(1.00)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		163,421	105.80
Liabilities in Excess of Other Assets		(8,957)	(5.80)
Total Net Assets		$154,464	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $7,257,000 or 4.69% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

± 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 2023.

ABBREVIATIONS:

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

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	86.82
Collective investment schemes	7.05
Financial derivative instruments	0.80
Other assets	5.33
Total Assets	100.00

Schedule of Inflation Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	USD - CPI Urban Consumers	08-Mar-2053	1,490	$ –
Bank of America Merrill Lynch	EUR - Harmonised Index of Consumer Prices	15-Mar-2053	2,850	61
Unrealised Appreciation of Inflation Swaps (28 February 2023 (000's): $-)				$ 61
Unrealised Depreciation of Inflation Swaps (28 February 2023 (000's): $-)				–
Net Appreciation of Inflation Swaps (28 February 2023 (000's): $-)				$ 61

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-2023	Citi	Buy	USD	9,218	Sell	CNH	64,960	$ 286
13-Sep-2023	Citi	Buy	USD	300	Sell	INR	24,760	-
13-Sep-2023	Citi	Buy	CNH	5,890	Sell	USD	816	(7)
13-Sep-2023	Goldman Sachs	Buy	USD	2,057	Sell	CNH	14,460	69
13-Sep-2023	JP Morgan	Buy	USD	1,581	Sell	CNH	11,110	54
13-Sep-2023	JP Morgan	Buy	USD	1,965	Sell	KRW	2,554,455	34
15-Sep-2023	BNY Mellon	Buy	USD	912	Sell	CAD	1,227	4
15-Sep-2023	BNY Mellon	Buy	USD	896	Sell	CAD	1,214	(2)
15-Sep-2023	BNY Mellon	Buy	USD	44	Sell	EUR	40	-
15-Sep-2023	BNY Mellon	Buy	USD	829	Sell	EUR	759	6
15-Sep-2023	BNY Mellon	Buy	USD	-	Sell	GBP	-	-
15-Sep-2023	BNY Mellon	Buy	USD	41	Sell	NZD	69	-
15-Sep-2023	BNY Mellon	Buy	USD	42	Sell	NZD	70	-
15-Sep-2023	BNY Mellon	Buy	GBP	-	Sell	USD	-	-
15-Sep-2023	BNY Mellon	Buy	NZD	7,027	Sell	USD	4,251	(62)
15-Sep-2023	BNY Mellon	Buy	CAD	122,816	Sell	USD	91,475	(560)
15-Sep-2023	BNY Mellon	Buy	CAD	1,665	Sell	USD	1,231	2
15-Sep-2023	BNY Mellon	Buy	EUR	34,731	Sell	USD	38,206	(518)
15-Sep-2023	BNY Mellon	Buy	GBP	2	Sell	USD	2	-
19-Sep-2023	Goldman Sachs	Buy	JPY	12,443	Sell	USD	86	-
16-Nov-2023	BNP Paribas	Buy	USD	10,299	Sell	EUR	9,367	103
16-Nov-2023	BNP Paribas	Buy	PLN	1,355	Sell	USD	334	(6)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(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)
16-Nov-2023	Citi	Buy	USD	4,480	Sell	EUR	4,077	$ 43
16-Nov-2023	Citi	Buy	USD	3,726	Sell	GBP	2,933	10
16-Nov-2023	Citi	Buy	SEK	16,710	Sell	USD	1,573	(41)
16-Nov-2023	Goldman Sachs	Buy	USD	1,077	Sell	CAD	1,438	11
16-Nov-2023	Goldman Sachs	Buy	USD	132	Sell	EUR	120	1
16-Nov-2023	Goldman Sachs	Buy	USD	79	Sell	MXN	1,386	(1)
16-Nov-2023	Goldman Sachs	Buy	JPY	182,572	Sell	USD	1,295	(25)
16-Nov-2023	Goldman Sachs	Buy	NOK	16,400	Sell	USD	1,607	(61)
16-Nov-2023	HSBC	Buy	USD	12,196	Sell	EUR	11,098	117
16-Nov-2023	JP Morgan	Buy	USD	1,271	Sell	CAD	1,698	13
16-Nov-2023	JP Morgan	Buy	USD	2,981	Sell	CNH	21,360	32
16-Nov-2023	JP Morgan	Buy	USD	106	Sell	EUR	97	-
16-Nov-2023	JP Morgan	Buy	USD	10,807	Sell	GBP	8,508	27
16-Nov-2023	JP Morgan	Buy	AUD	46	Sell	USD	31	(1)
16-Nov-2023	JP Morgan	Buy	ZAR	2,721	Sell	USD	144	-
16-Nov-2023	JP Morgan	Buy	EUR	46	Sell	USD	50	-
16-Nov-2023	Morgan Stanley	Buy	USD	118	Sell	CAD	158	1
16-Nov-2023	Morgan Stanley	Buy	USD	2,957	Sell	EUR	2,690	29
16-Nov-2023	Morgan Stanley	Buy	USD	1,749	Sell	GBP	1,376	5
16-Nov-2023	Morgan Stanley	Buy	AUD	1,800	Sell	USD	1,186	(16)
16-Nov-2023	UBS	Buy	USD	9,469	Sell	EUR	8,617	90
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $1,011)								$ 937
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,097))								(1,300)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,086))								$ (363)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Australia 10 Year Bond September 2023	Bank of America Merrill Lynch	18	$ 1,355	$ (17)
Euro-Bobl December 2023	Bank of America Merrill Lynch	9	1,146	7
Euro-Bund December 2023	Bank of America Merrill Lynch	62	8,917	89
Euro-Buxl 30 Year Bond December 2023	Bank of America Merrill Lynch	(1)	(145)	(2)
Euro-Schatz December 2023	Bank of America Merrill Lynch	63	7,206	18
ICE 3 Month SONIA December 2023	Bank of America Merrill Lynch	86	25,681	(42)
ICE 3 Month SONIA June 2024	Bank of America Merrill Lynch	87	26,009	16
Japan 10 Year Bond (OSE) September 2023	Bank of America Merrill Lynch	(11)	(11,100)	84
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	48	5,329	56
U.S. 10 Year Ultra Note December 2023	Bank of America Merrill Lynch	(103)	(11,959)	(177)
U.S. 2 Year Note (CBT) December 2023	Bank of America Merrill Lynch	71	14,470	35
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	130	13,900	86
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	(4)	(487)	(7)
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	5	647	13
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $338)				$ 404
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(1,043))				(245)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(705))				$ 159

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Credit Fund^

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 84.68% (28 February 2023: 80.76%)				
Australia — 1.15% (28 February 2023: 1.56%)				
EUR	140	AusNet Services Holdings Pty Ltd, 1.625%, due 11/03/2081 *	133	0.42
	190	Glencore Finance Canada Ltd, 6.000%, due 15/11/2041	183	0.58
	60	Westpac Banking Corp, 2.668%, due 15/11/2035 *	46	0.15
			362	1.15
Belgium — 0.02% (28 February 2023: 0.39%)				
	8	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	7	0.02
Brazil — 0.20% (28 February 2023: 1.03%)				
	60	Vale Canada Ltd, 7.200%, due 15/09/2032	63	0.20
Colombia — 0.38% (28 February 2023: 0.25%)				
	170	Ecopetrol SA, 5.875%, due 28/05/2045	120	0.38
Denmark — 1.61% (28 February 2023: 2.07%)				
EUR	140	Coloplast Finance BV, 2.250%, due 19/05/2027	144	0.46
EUR	150	Danske Bank A/S, 1.375%, due 12/02/2030 *	154	0.49
EUR	190	Danske Bank A/S, 4.750%, due 21/06/2030 *	208	0.66
			506	1.61
Finland — 1.03% (28 February 2023: 0.67%)				
EUR	130	Fortum Oyj, 1.625%, due 27/02/2026	133	0.43
EUR	200	Neste Oyj, 0.750%, due 25/03/2028	190	0.60
			323	1.03
France — 6.92% (28 February 2023: 7.01%)				
	200	BNP Paribas SA, 4.705%, due 10/01/2025 *	199	0.63
GBP	100	BNP Paribas SA, 2.000%, due 24/05/2031 *	109	0.35
	200	BNP Paribas SA, 144A, 7.750%, Perpetual *	195	0.62
EUR	200	Bouygues SA, 3.875%, due 17/07/2031	216	0.69
EUR	200	Eiffage SA, 1.625%, due 14/01/2027	194	0.62
EUR	200	Electricite de France SA, 1.000%, due 29/11/2033	161	0.51
EUR	100	Engie SA, 0.500%, due 24/10/2030	87	0.28
EUR	100	Engie SA, 4.250%, due 11/01/2043	107	0.34
EUR	310	GELF Bond Issuer I SA, 1.125%, due 18/07/2029	274	0.87
EUR	190	Orange SA, 5.000%, Perpetual *	206	0.66
EUR	200	Suez SACA, 1.875%, due 24/05/2027	202	0.64
EUR	100	Terega SA, 0.875%, due 17/09/2030	86	0.28
	200	WEA Finance LLC / Westfield UK & Europe Finance Plc, 4.750%, due 17/09/2044	136	0.43
			2,172	6.92
Germany — 7.16% (28 February 2023: 7.27%)				
	400	Allianz SE, 3.200%, Perpetual *	304	0.97
EUR	200	alstria office REIT-AG, 1.500%, due 23/06/2026	168	0.53
EUR	100	Amprion GmbH, 3.971%, due 22/09/2032	108	0.34
	140	Deutsche Telekom International Finance BV, 8.750%, due 15/06/2030	165	0.53
EUR	100	EnBW International Finance BV, 4.049%, due 22/11/2029	110	0.35
EUR	200	Hannover Rueck SE, 1.125%, due 09/10/2039 *	173	0.55
EUR	100	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	100	0.32
EUR	100	Robert Bosch GmbH, 4.000%, due 02/06/2035	109	0.35
EUR	100	Sirius Real Estate Ltd, 1.125%, due 22/06/2026	93	0.30
EUR	100	Sirius Real Estate Ltd, 1.750%, due 24/11/2028	82	0.26
EUR	200	Vier Gas Transport GmbH, 4.625%, due 26/09/2032	225	0.72
GBP	100	Volkswagen Financial Services NV, 4.250%, due 09/10/2025	122	0.39
EUR	100	Volkswagen International Finance NV, Series PNC5, 7.500%, Perpetual *	110	0.35
EUR	200	Vonovia SE, 0.375%, due 16/06/2027	183	0.58
EUR	200	ZF Finance GmbH, 2.000%, due 06/05/2027	193	0.62
			2,245	7.16
Ireland — 1.36% (28 February 2023: 0.64%)				
	240	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, due 29/10/2041	178	0.57
EUR	230	CRH SMW Finance DAC, 4.000%, due 11/07/2031	248	0.79
			426	1.36
Israel — 0.39% (28 February 2023: 0.00%)				
EUR	110	Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	122	0.39
Italy — 3.24% (28 February 2023: 3.22%)				
EUR	180	CA Auto Bank SPA/Ireland, 0.500%, due 13/09/2024	188	0.60
	200	Enel Finance International NV, 144A, 7.750%, due 14/10/2052	229	0.73
	200	Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032 *	152	0.48
EUR	100	Terna – Rete Elettrica Nazionale, 2.375%, Perpetual *	94	0.30
EUR	340	UniCredit SpA, 2.000%, due 23/09/2029 *	354	1.13
			1,017	3.24
Luxembourg — 3.30% (28 February 2023: 2.48%)				
	110	ArcelorMittal SA, 6.550%, due 29/11/2027	113	0.36
	10	ArcelorMittal SA, 6.750%, due 01/03/2041	10	0.03
GBP	100	Blackstone Property Partners Europe Holdings Sarl, 2.625%, due 20/10/2028	97	0.31
EUR	170	Blackstone Property Partners Europe Holdings Sarl, 1.625%, due 20/04/2030	137	0.44
EUR	150	Logicor Financing Sarl, 3.250%, due 13/11/2028	142	0.46
EUR	125	Prologis International Funding II SA, 1.750%, due 15/03/2028	123	0.39
EUR	140	SELP Finance Sarl, 1.500%, due 20/11/2025	142	0.45
EUR	160	SELP Finance Sarl, 1.500%, due 20/12/2026	157	0.50
EUR	110	SES SA, 3.500%, due 14/01/2029	113	0.36
			1,034	3.30
Netherlands — 2.46% (28 February 2023: 2.39%)				
EUR	170	CTP NV, 2.125%, due 01/10/2025	170	0.54
EUR	130	Enexis Holding NV, 3.625%, due 12/06/2034	141	0.45
EUR	140	Euronext NV, 1.000%, due 18/04/2025	144	0.46
EUR	200	ING Groep NV, 2.500%, due 15/02/2029 *	214	0.68
EUR	100	Koninklijke Ahold Delhaize NV, 1.750%, due 02/04/2027	103	0.33
			772	2.46
Portugal — 0.97% (28 February 2023: 0.40%)				
EUR	200	EDP – Energias de Portugal SA, 1.875%, due 02/08/2081 *	194	0.62
EUR	100	Floene Energias SA, 4.875%, due 03/07/2028	109	0.35
			303	0.97
Singapore — 0.61% (28 February 2023: 0.40%)				
EUR	200	Cromwell Ereit Lux Finco Sarl, 2.125%, due 19/11/2025	191	0.61
Spain — 2.22% (28 February 2023: 3.53%)				
	200	Banco Santander SA, 5.294%, due 18/08/2027	196	0.63
EUR	100	Banco Santander SA, 5.750%, due 23/08/2033 *	109	0.34
GBP	100	CaixaBank SA, 6.875%, due 25/10/2033 *	121	0.39
EUR	200	Cellnex Telecom SA, 1.875%, due 26/06/2029	186	0.59
EUR	100	Telefonica Europe BV, 2.376%, Perpetual *	86	0.27
			698	2.22
Sweden — 1.34% (28 February 2023: 1.88%)				
EUR	140	H&M Finance BV, 0.250%, due 25/08/2029	124	0.40
EUR	100	Heimstaden AB, 4.250%, due 09/03/2026	57	0.18
EUR	130	Heimstaden Bostad AB, 3.625%, Perpetual *	65	0.21
EUR	160	Svenska Handelsbanken AB, 5.000%, due 16/08/2034 *	173	0.55
			419	1.34
Switzerland — 2.81% (28 February 2023: 2.96%)				
EUR	200	Julius Baer Group Ltd, 6.625%, Perpetual *	192	0.61
	270	UBS Group AG, 144A, 1.305%, due 02/02/2027 *	241	0.77
GBP	200	UBS Group AG, 2.250%, due 09/06/2028 *	218	0.70
	230	UBS Group AG, 7.000%, Perpetual *	229	0.73
			880	2.81
United Kingdom — 14.82% (28 February 2023: 13.41%)				
GBP	130	Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	125	0.40
GBP	130	Barclays Plc, 1.700%, due 03/11/2026 *	148	0.47
GBP	210	Barclays Plc, 6.375%, Perpetual *	235	0.75
EUR	170	Cadent Finance Plc, 0.750%, due 11/03/2032	141	0.45
GBP	120	CPUK Finance Ltd, 3.588%, due 28/08/2025	143	0.45
GBP	160	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	186	0.59
GBP	100	Gatwick Funding Ltd, 2.500%, due 15/04/2030	103	0.33
GBP	180	Grainger Plc, 3.000%, due 03/07/2030	179	0.57
	200	HSBC Holdings Plc, 2.357%, due 18/08/2031 *	159	0.51
GBP	160	Legal & General Group Plc, 4.500%, due 01/11/2050 *	172	0.55
GBP	180	Lloyds Banking Group Plc, 1.985%, due 15/12/2031 *	194	0.62
GBP	200	Lloyds Banking Group Plc, 5.125%, Perpetual *	232	0.74
GBP	200	Marston's Issuer Plc, Series B1, 7.819%, due 16/07/2035 *	181	0.58
	220	NatWest Group Plc, 3.754%, due 01/11/2029 *	210	0.67
GBP	290	NatWest Group Plc, 4.500%, Perpetual *	280	0.89
EUR	100	RELX Finance BV, 3.750%, due 12/06/2031	108	0.35
EUR	100	Rentokil Initial Finance BV, 3.875%, due 27/06/2027	109	0.35
EUR	140	Smith & Nephew Plc, 4.565%, due 11/10/2029	155	0.49
EUR	170	SSE Plc, 4.000%, Perpetual *	171	0.54
EUR	270	Standard Chartered Plc, 2.500%, due 09/09/2030 *	277	0.88
EUR	150	Tesco Corporate Treasury Services Plc, 0.375%, due 27/07/2029	131	0.42
GBP	100	Tesco Corporate Treasury Services Plc, 2.750%, due 27/04/2030	104	0.33
EUR	130	Tritax EuroBox Plc, 0.950%, due 02/06/2026	123	0.39
GBP	190	UNITE Group Plc/The, 3.500%, due 15/10/2028	211	0.67
GBP	200	Vodafone Group Plc, 8.000%, due 30/08/2086 *	253	0.81
GBP	100	Whitbread Group Plc, 2.375%, due 31/05/2027	108	0.35
GBP	100	Whitbread Group Plc, 3.000%, due 31/05/2031	99	0.32
EUR	100	WPP Finance SA, 4.125%, due 30/05/2028	109	0.35
			4,646	14.82
United States — 32.69% (28 February 2023: 27.84%)				
EUR	190	Abbott Ireland Financing DAC, 0.375%, due 19/11/2027	182	0.58
	110	AbbVie Inc, 3.200%, due 21/11/2029	99	0.32

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
	200 AbbVie Inc, 4.875%, due 14/11/2048	185	0.59
	110 Air Lease Corp, 1.875%, due 15/08/2026	98	0.31
	60 Air Lease Corp, 5.300%, due 01/02/2028	59	0.19
EUR	120 Air Products and Chemicals Inc, 4.000%, due 03/03/2035	131	0.42
	55 American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.500%, due 20/04/2026	54	0.17
	150 American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	144	0.46
	50 American Express Co, 3.550%, Perpetual *	42	0.13
	90 Amgen Inc, 5.250%, due 02/03/2033	90	0.29
	50 Amgen Inc, 5.650%, due 02/03/2053	50	0.16
	30 Antero Resources Corp, 144A, 5.375%, due 01/03/2030	28	0.09
	160 Apple Inc, 2.650%, due 11/05/2050	107	0.34
EUR	100 AT&T Inc, Series B, 2.875%, Perpetual *	101	0.32
EUR	290 Bank of America Corp, 1.662%, due 25/04/2028 *	288	0.92
	80 Bank of America Corp, 5.288%, due 25/04/2034 *	78	0.25
	160 Bank of America Corp, 2.676%, due 19/06/2041 *	110	0.35
	90 Berkshire Hathaway Finance Corp, 4.200%, due 15/08/2048	78	0.25
	120 Boeing Co/The, 3.950%, due 01/08/2059	86	0.27
	17 Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	16	0.05
	160 Broadcom Inc, 4.300%, due 15/11/2032	145	0.46
EUR	120 Cargill Inc, 3.875%, due 24/04/2030	130	0.42
	100 Centene Corp, 4.625%, due 15/12/2029	92	0.29
	80 Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	61	0.19
	420 Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/06/2041	279	0.89
	20 Chevron USA Inc, 3.850%, due 15/01/2028	19	0.06
	160 Cigna Group/The, 2.400%, due 15/03/2030	135	0.43
	220 Cigna Group/The, 3.400%, due 15/03/2050	154	0.49
	100 Citigroup Inc, 6.174%, due 25/05/2034 *	100	0.32
	200 Citigroup Inc, 8.125%, due 15/07/2039	249	0.79
	70 Comcast Corp, 4.950%, due 15/10/2058	65	0.21
	170 ConocoPhillips Co, 5.550%, due 15/03/2054	171	0.54
	80 Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	77	0.24
	150 Coterra Energy Inc, 3.900%, due 15/05/2027	143	0.45
	110 CTR Partnership LP / CareTrust Capital Corp, 144A, 3.875%, due 30/06/2028	96	0.31
	160 CVS Health Corp, 5.050%, due 25/03/2048	140	0.45
	70 DCP Midstream Operating LP, 5.625%, due 15/07/2027	70	0.22
	38 Devon Energy Corp, 4.500%, due 15/01/2030	36	0.11
	130 Devon Energy Corp, 5.000%, due 15/06/2045	111	0.36
	90 Elevance Health Inc, 3.650%, due 01/12/2027	85	0.27
	40 Energy Transfer LP, 6.500%, due 01/02/2042	40	0.13
	130 Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	108	0.34
	40 Exelon Corp, 3.400%, due 15/04/2026	38	0.12
	50 Fidelity & Guaranty Life Holdings Inc, 5.500%, due 01/05/2025	49	0.16
EUR	180 Ford Motor Credit Co LLC, 2.386%, due 17/02/2026	184	0.59
EUR	100 General Electric Co, 4.125%, due 19/09/2035	109	0.35
	110 General Motors Co, 6.125%, due 01/10/2025	110	0.35
	130 General Motors Co, 6.750%, due 01/04/2046	128	0.41
	16 Goldman Sachs Capital II, 6.439%, Perpetual *	13	0.04
EUR	170 Goldman Sachs Group Inc/The, 2.875%, due 03/06/2026	181	0.58
	110 Goldman Sachs Group Inc/The, 3.800%, due 15/03/2030	100	0.32
	20 Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	18	0.06
EUR	120 Haleon Netherlands Capital BV, 1.750%, due 29/03/2030	114	0.36
	70 Halliburton Co, 5.000%, due 15/11/2045	63	0.20
	130 HCA Inc, 3.500%, due 01/09/2030	114	0.36
	50 HEICO Corp, 5.250%, due 01/08/2028	50	0.16
	20 HEICO Corp, 5.350%, due 01/08/2033	20	0.06
	100 Humana Inc, 3.125%, due 15/08/2029	89	0.28
	90 Humana Inc, 5.875%, due 01/03/2033	93	0.30
	20 Intercontinental Exchange Inc, 4.250%, due 21/09/2048	17	0.05
EUR	500 JPMorgan Chase & Co, 0.389%, due 24/02/2028 *	478	1.53
	30 Lowe's Cos Inc, 3.000%, due 15/10/2050	19	0.06
	20 Massachusetts Mutual Life Insurance Co, 144A, 3.375%, due 15/04/2050	14	0.04
	100 McDonald's Corp, 3.700%, due 30/01/2026	97	0.31
	270 McDonald's Corp, 5.450%, due 14/08/2053	270	0.86
	150 Microsoft Corp, 2.921%, due 17/03/2052	106	0.34
EUR	340 Morgan Stanley, 4.656%, due 02/03/2029 *	373	1.19
	50 Morgan Stanley, 5.948%, due 19/01/2038 *	49	0.16
	100 MPLX LP, 4.500%, due 15/04/2038	85	0.27
EUR	130 Netflix Inc, 3.625%, due 15/06/2030	137	0.44
	60 NRG Energy Inc, 144A, 2.450%, due 02/12/2027	51	0.16
	50 Nuveen LLC, 4.000%, due 01/11/2028	47	0.15
	100 Olin Corp, 5.000%, due 01/02/2030	92	0.29
	50 Pfizer Investment Enterprises Pte Ltd, 4.750%, due 19/05/2033	49	0.16
	110 Pfizer Investment Enterprises Pte Ltd, 5.300%, due 19/05/2053	110	0.35
EUR	170 Prologis Euro Finance LLC, 0.625%, due 10/09/2031	140	0.45
	120 Prudential Financial Inc, 3.000%, due 10/03/2040	89	0.28
	100 Range Resources Corp, 144A, 4.750%, due 15/02/2030	90	0.29
	120 Service Corp International/US, 3.375%, due 15/08/2030	99	0.32
	100 Southwestern Energy Co, 5.375%, due 15/03/2030	94	0.30
	40 Targa Resources Corp, 4.200%, due 01/02/2033	35	0.11
	40 Targa Resources Corp, 4.950%, due 15/04/2052	33	0.10
	130 Texas Instruments Inc, 3.875%, due 15/03/2039	113	0.36
	100 Time Warner Cable LLC, 7.300%, due 01/07/2038	101	0.32
	50 T-Mobile USA Inc, 5.650%, due 15/01/2053	49	0.16
	30 Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	31	0.10
	19 United Airlines 2020-1 Class B Pass Through Trust, 4.875%, due 15/01/2026	19	0.06
	120 United Airlines Inc, 144A, 4.375%, due 15/04/2026	113	0.36
	130 UnitedHealth Group Inc, 4.450%, due 15/12/2048	114	0.36
	50 Verizon Communications Inc, 5.250%, due 16/03/2037	49	0.16
	120 VICI Properties LP / VICI Note Co Inc, 4.125%, due 15/08/2030	105	0.34
	110 Warnermedia Holdings Inc, 5.050%, due 15/03/2042	91	0.29
EUR	210 Wells Fargo & Co, 1.000%, due 02/02/2027	205	0.65
	150 Wells Fargo & Co, 5.389%, due 24/04/2034 *	146	0.47
GBP	100 Wells Fargo & Co, 4.875%, due 29/11/2035	108	0.35
	60 Western Midstream Operating LP, 5.450%, due 01/04/2044	50	0.16
	130 Western Midstream Operating LP, 5.250%, due 01/02/2050	105	0.34
	50 Williams Cos Inc/The, 5.300%, due 15/08/2028	50	0.16
	90 Williams Cos Inc/The, 5.750%, due 24/06/2044	85	0.27
	20 Williams Cos Inc/The, 3.500%, due 15/10/2051	13	0.04
	140 Workday Inc, 3.800%, due 01/04/2032	124	0.40
		10,250	32.69
Total Corporate Bonds and Notes (Cost $30,455)		26,556	84.68
Government Bonds and Notes — 8.56% (28 February 2023: 13.07%)			
Germany — 4.50% (28 February 2023: 6.86%)			
EUR	100 Bundesrepublik Deutschland Bundesanleihe, 2.100%, due 15/11/2029	106	0.34
EUR	280 Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	255	0.81
EUR	380 Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2031	342	1.09
EUR	110 Bundesrepublik Deutschland Bundesanleihe, 2.300%, due 15/02/2033	118	0.38
EUR	130 Bundesrepublik Deutschland Bundesanleihe, Series 05, 4.000%, due 04/01/2037	163	0.52
EUR	150 Bundesrepublik Deutschland Bundesanleihe, Series 2007, 4.250%, due 04/07/2039	197	0.63
EUR	110 Bundesrepublik Deutschland Bundesanleihe, Series 08, 4.750%, due 04/07/2040	154	0.49
EUR	90 Bundesrepublik Deutschland Bundesanleihe, 1.250%, due 15/08/2048	75	0.24
		1,410	4.50
Indonesia — 0.96% (28 February 2023: 0.63%)			
EUR	350 Indonesia Government International Bond, 1.400%, due 30/10/2031	301	0.96
Mexico — 1.11% (28 February 2023: 1.10%)			
	420 Mexico Government International Bond, 3.500%, due 12/02/2034	349	1.11
Panama — 0.49% (28 February 2023: 0.33%)			
	200 Panama Government International Bond, 2.252%, due 29/09/2032	152	0.49
United Kingdom — 1.11% (28 February 2023: 0.54%)			
GBP	100 United Kingdom Gilt, 0.125%, due 30/01/2026	114	0.36
GBP	180 United Kingdom Gilt, 4.125%, due 29/01/2027	223	0.71
GBP	10 United Kingdom Gilt, 0.125%, due 31/01/2028	11	0.04
		348	1.11
United States — 0.39% (28 February 2023: 3.61%)			
	130 United States Treasury Note/Bond, 3.375%, due 15/05/2033	122	0.39
Total Government Bonds and Notes (Cost $2,962)		2,682	8.56
Collective Investment Schemes — 0.71% (28 February 2023: 1.21%)			
	222 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	222	0.71
Total Collective Investment Schemes (Cost $222)		222	0.71
Common Stock — 0.00% (28 February 2023: 0.00%)			
Switzerland — 0.00% (28 February 2023: 0.00%)			
	680 Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)		–	–
Total Investments at fair value through profit or loss (Cost $33,639)		29,460	93.95
Forward Foreign Currency Contracts — 0.69% (28 February 2023: 0.74%)			
Unrealised appreciation of contracts (see below)		216	0.69
Futures — 0.35% (28 February 2023: 0.44%)			
Unrealised appreciation of contracts (see below)		110	0.35
Total Financial Assets at fair value through profit or loss		29,786	94.99

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)	Value (000's) $	% of Net Asset Value
Credit Default Swaps — (0.29%) (28 February 2023: (0.17%))		
Unrealised depreciation of contracts (see below)	(92)	(0.29)
Forward Foreign Currency Contracts — (0.25%) (28 February 2023: (0.19%))		
Unrealised depreciation of contracts (see below)	(79)	(0.25)
Futures — (0.13%) (28 February 2023: (0.08%))		
Unrealised depreciation of contracts (see below)	(41)	(0.13)
Total Financial Liabilities at fair value through profit or loss	(212)	(0.67)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	29,574	94.32
Other Assets in Excess of Liabilities	1,785	5.68
Total Net Assets	$31,359	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $1,484,000 or 4.72% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

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	91.92
Collective investment schemes	0.70
Financial derivative instruments	1.02
Other assets	6.36
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% - Buy	20-Jun-2028	4,200	$ (65)
Bank of America Merrill Lynch	iTraxx Europe, 1.000% - Buy	20-Jun-2028	1,940	(27)
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $-)				$ –
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(76))				(92)
Net Depreciation of Credit Default Swaps (28 February 2023 (000's): $(76))				$ (92)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
15-Sep-2023	BNY Mellon	Buy	USD	63	Sell	EUR	57	$ -
15-Sep-2023	BNY Mellon	Buy	USD	-	Sell	GBP	-	-
15-Sep-2023	BNY Mellon	Buy	GBP	15	Sell	USD	19	-
15-Sep-2023	BNY Mellon	Buy	EUR	4,386	Sell	USD	4,825	(65)
16-Nov-2023	BNP Paribas	Buy	USD	550	Sell	EUR	500	6
16-Nov-2023	BNP Paribas	Buy	USD	48	Sell	GBP	38	-
16-Nov-2023	BNP Paribas	Buy	USD	63	Sell	JPY	9,130	(1)
16-Nov-2023	BNP Paribas	Buy	JPY	3,867	Sell	USD	28	(1)
16-Nov-2023	Citi	Buy	USD	665	Sell	EUR	606	6
16-Nov-2023	Citi	Buy	USD	360	Sell	GBP	284	1
16-Nov-2023	Citi	Buy	EUR	50	Sell	USD	55	(1)
16-Nov-2023	Goldman Sachs	Buy	USD	6,743	Sell	EUR	6,135	66
16-Nov-2023	Goldman Sachs	Buy	USD	392	Sell	GBP	309	1
16-Nov-2023	Goldman Sachs	Buy	EUR	343	Sell	USD	380	(6)
16-Nov-2023	Goldman Sachs	Buy	JPY	33,510	Sell	USD	238	(5)
16-Nov-2023	HSBC	Buy	USD	66	Sell	EUR	60	1
16-Nov-2023	JP Morgan	Buy	USD	4,385	Sell	EUR	3,989	43
16-Nov-2023	JP Morgan	Buy	USD	2,481	Sell	GBP	1,953	6
16-Nov-2023	JP Morgan	Buy	EUR	276	Sell	USD	300	-
16-Nov-2023	JP Morgan	Buy	GBP	556	Sell	USD	700	5
16-Nov-2023	JP Morgan	Buy	EUR	2,954	Sell	USD	3,200	16
16-Nov-2023	Morgan Stanley	Buy	USD	1,875	Sell	EUR	1,706	18
16-Nov-2023	Royal Bank of Canada	Buy	USD	811	Sell	EUR	738	8
16-Nov-2023	UBS	Buy	USD	3,697	Sell	EUR	3,364	35
16-Nov-2023	UBS	Buy	USD	1,661	Sell	GBP	1,307	4
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $343)								$ 216
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(90))								(79)
Net Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $253)								$ 137

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

FTGF Western Asset Global Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
10 Year Mini Japanese Government Bond September 2023	Bank of America Merrill Lynch	(5)	$ (505)	$ 3
Euro-Bobl December 2023	Bank of America Merrill Lynch	(21)	(2,675)	(15)
Euro-BTP December 2023	Bank of America Merrill Lynch	(10)	(1,252)	(10)
Euro-Bund December 2023	Bank of America Merrill Lynch	4	575	6
Japan 10 Year Bond (OSE) September 2023	Bank of America Merrill Lynch	(2)	(2,018)	15
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	20	2,221	23
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	24	2,566	15
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	(9)	(1,095)	(16)
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	16	2,071	48
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $202)				$ 110
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(34))				(41)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $168)				$ 69

^ *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^

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 5.94% (28 February 2023: 4.57%)			
11,500	Apidos CLO XXXVI, Series 2021 36A, Class D, 144A, 8.488%, due 20/07/2034 *	11,079	0.73
9,070	Apidos CLO XXXVIII, Series 2021 38A, Class D, 144A, 8.545%, due 21/01/2034 *	8,667	0.57
13,950	Bain Capital Credit CLO 2021-4 Ltd, Series 2021 4A, Class D, 144A, 8.688%, due 20/10/2034 *	13,081	0.87
4,492	Blackbird Capital Aircraft Lease Securitization Ltd 2016-1, Series 2016 1A, Class AA, 144A, 2.487%, due 16/12/2041	4,331	0.29
6,000	Canyon Capital CLO 2017-1 Ltd, Series 2017 1A, Class DR, 144A, 8.570%, due 15/07/2030 *	5,816	0.38
2,829	CWHEQ Revolving Home Equity Loan Trust Series 2006-I, Series 2006 I, Class 2A, 5.565%, due 15/01/2037 *	2,547	0.17
7,153	DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	5,684	0.38
8,000	Ford Credit Floorplan Master Owner Trust A, Series 2018 4, Class A, 4.060%, due 15/11/2030	7,577	0.50
2,123	Loanpal Solar Loan Ltd, Series 2020 3GS, Class B, 144A, 3.450%, due 20/12/2047	1,575	0.10
5,375	Nassau 2021-I Ltd, Series 2021 IA, Class D, 144A, 9.320%, due 26/08/2034 *	5,148	0.34
5,110	Ocean Trails Clo X, Series 2020 10A, Class DR, 144A, 9.290%, due 15/10/2034 *	5,017	0.33
2,350	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class D, 144A, 11.146%, due 20/01/2035 *	2,351	0.16
5,295	Stonepeak 2021-1 ABS, Series 2021 1A, Class A, 144A, 2.675%, due 28/02/2033	4,721	0.31
7,200	Venture XXVI CLO Ltd, Series 2017 26A, Class D, 144A, 9.838%, due 20/01/2029 *	6,614	0.44
6,000	Vibrant Clo VII Ltd, Series 2017 7A, Class C, 144A, 9.188%, due 15/09/2030 *	5,586	0.37
Total Asset-Backed Securities (Cost $96,277)		89,794	5.94
Mortgage-Backed Securities — 8.87% (28 February 2023: 0.91%)			
10,400	Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1M2, 144A, 6.938%, due 25/12/2041 *	10,150	0.67
16,900	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	16,688	1.10
36,500	Fannie Mae or Freddie Mac, 30 year, TBA, 6.000% ±	36,598	2.42
33	Fannie Mae Pool 'CA0907', 3.500%, due 01/12/2047	30	–
7,870	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class M2, 144A, 6.788%, due 25/10/2041 *	7,712	0.51
40,700	Ginnie Mae, 30 year, TBA, 5.500% ±	40,290	2.67
21,100	Ginnie Mae, 30 year, TBA, 6.000% ±	21,170	1.40
1,167	MortgageIT Trust 2005-3, Series 2005 3, Class A1, 6.029%, due 25/08/2035 *	1,114	0.08
400	New Residential Mortgage Loan Trust 2021-NQM2R, Series 2021 NQ2R, Class A3, 144A, 1.353%, due 25/10/2058 *	356	0.02
Total Mortgage-Backed Securities (Cost $134,164)		134,108	8.87
Corporate Bonds and Notes — 40.36% (28 February 2023: 40.30%)			
Bermuda — 0.88% (28 February 2023: 0.61%)			
14,150	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	13,376	0.88
Brazil — 0.37% (28 February 2023: 0.38%)			
1,780	Petrobras Global Finance BV, 5.999%, due 27/01/2028	1,769	0.12
4,380	Petrobras Global Finance BV, 6.850%, due 05/06/2115	3,847	0.25
		5,616	0.37
Canada — 0.29% (28 February 2023: 0.20%)			
260	Toronto-Dominion Bank/The, 8.125%, due 31/10/2082 *	262	0.01
4,430	Yamana Gold Inc, 4.625%, due 15/12/2027	4,200	0.28
		4,462	0.29
Colombia — 0.45% (28 February 2023: 0.47%)			
4,130	Ecopetrol SA, 5.375%, due 26/06/2026	4,004	0.26
2,770	Ecopetrol SA, 8.875%, due 13/01/2033	2,810	0.19
		6,814	0.45
France — 0.89% (28 February 2023: 0.78%)			
2,260	Altice France SA/France, 144A, 5.500%, due 15/01/2028	1,696	0.11
400	BNP Paribas SA, 144A, 7.000%, Perpetual *	371	0.03
200	BNP Paribas SA, 144A, 9.250%, Perpetual *	207	0.01
5,420	Credit Agricole SA, 144A, 8.125%, Perpetual *	5,417	0.36
GBP 4,830	Credit Agricole SA, 7.500%, Perpetual *	5,807	0.38
		13,498	0.89
India — 1.42% (28 February 2023: 1.00%)			
INR 500,000	NTPC Ltd, Series 53, 9.170%, due 22/09/2024	6,146	0.41
INR 500,000	Power Finance Corp Ltd, Series 130C, 8.390%, due 19/04/2025	6,114	0.41
INR 250,000	Power Grid Corp of India Ltd, Series C, 8.200%, due 23/01/2025	3,048	0.20
INR 500,000	REC Ltd, Series 133, 8.300%, due 10/04/2025	6,107	0.40
		21,415	1.42
Ireland — 0.03% (28 February 2023: 0.02%)			
490	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	398	0.03
Israel — 3.29% (28 February 2023: 4.11%)			
8,027	Teva Pharmaceutical Finance Co LLC, 6.150%, due 01/02/2036	7,406	0.49
3,805	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	3,444	0.23
310	Teva Pharmaceutical Finance Netherlands III BV, 4.750%, due 09/05/2027	290	0.02
2,110	Teva Pharmaceutical Finance Netherlands III BV, 6.750%, due 01/03/2028	2,110	0.14
2,810	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	2,602	0.17
7,400	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	7,849	0.52
39,981	Teva Pharmaceutical Finance Netherlands III BV, 4.100%, due 01/10/2046	26,090	1.72
		49,791	3.29
Italy — 0.19% (28 February 2023: 0.13%)			
2,950	Enel Finance International NV, 144A, 6.000%, due 07/10/2039	2,829	0.19
Luxembourg — 0.01% (28 February 2023: 0.00%)			
220	Altice Financing SA, 144A, 5.750%, due 15/08/2029	174	0.01
Macau — 1.54% (28 February 2023: 1.08%)			
10,380	Sands China Ltd, 5.375%, due 08/08/2025	10,044	0.66
3,462	Sands China Ltd, 2.800%, due 08/03/2027	3,017	0.20
1,540	Sands China Ltd, 3.100%, due 08/03/2029	1,285	0.09
3,570	Wynn Macau Ltd, 144A, 4.875%, due 01/10/2024	3,488	0.23
5,750	Wynn Macau Ltd, 144A, 5.500%, due 15/01/2026	5,403	0.36
		23,237	1.54
Malaysia — 0.52% (28 February 2023: 0.39%)			
11,920	Axiata Spv5 Labuan Ltd, 3.064%, due 19/08/2050	7,947	0.52
Mexico — 0.41% (28 February 2023: 0.43%)			
3,810	Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.625%, Perpetual *	3,552	0.23
4,350	Petroleos Mexicanos, 6.375%, due 23/01/2045	2,647	0.18
		6,199	0.41
Supranational — 0.53% (28 February 2023: 0.37%)			
IDR 127,100,000	European Bank for Reconstruction & Development, 5.000%, due 06/10/2026	8,085	0.53
Sweden — 0.23% (28 February 2023: 0.18%)			
4,400	Svenska Handelsbanken AB, 4.750%, Perpetual *	3,432	0.23
Switzerland — 0.75% (28 February 2023: 2.18%)			
4,540	UBS Group AG, 144A, 9.016%, due 15/11/2033 *	5,501	0.37
6,160	UBS Group AG, 6.875%, Perpetual *	5,795	0.38
		11,296	0.75
United Arab Emirates — 0.44% (28 February 2023: 0.37%)			
8,460	MDGH GMTN RSC Ltd, 3.950%, due 21/05/2050	6,670	0.44
United Kingdom — 0.69% (28 February 2023: 0.65%)			
3,760	Barclays Plc, 7.750%, Perpetual *	3,769	0.25
2,290	BAT Capital Corp, 4.540%, due 15/08/2047	1,667	0.11
2,040	Lloyds Banking Group Plc, 7.500%, Perpetual *	1,990	0.13
270	Reynolds American Inc, 6.150%, due 15/09/2043	248	0.02
700	Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	641	0.04
2,330	Vmed O2 UK Financing I Plc, 144A, 4.250%, due 31/01/2031	1,908	0.13
210	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	176	0.01
		10,399	0.69
United States — 26.83% (28 February 2023: 26.93%)			
520	Altria Group Inc, 2.450%, due 04/02/2032	406	0.03
1,720	Altria Group Inc, 5.950%, due 14/02/2049	1,603	0.11
2,395	Altria Group Inc, 6.200%, due 14/02/2059	2,417	0.16
557	Amazon.com Inc, 4.250%, due 22/08/2057	483	0.03

^ 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^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
1,830	Amazon.com Inc, 2.700%, due 03/06/2060	1,132	0.07
12,480	Amazon.com Inc, 4.100%, due 13/04/2062	10,364	0.69
18,226	Apache Corp, 5.100%, due 01/09/2040	15,171	1.00
140	Apache Corp, 7.375%, due 15/08/2047	135	0.01
1,933	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	1,658	0.11
4,500	BAC Capital Trust XIV, Series G, 5.952%, Perpetual *	3,562	0.24
19,930	Bank of America Corp, Series FF, 5.875%, Perpetual *	18,418	1.22
1,719	Bank of America Corp, Series AA, 6.100%, Perpetual *	1,694	0.11
210	Bank of America Corp, Series X, 6.250%, Perpetual *	209	0.01
1,300	Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	1,172	0.08
2,978	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	2,867	0.19
2,510	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	2,520	0.17
2,050	Boeing Co/The, 3.250%, due 01/02/2035	1,648	0.11
780	Boeing Co/The, 3.550%, due 01/03/2038	599	0.04
1,130	Boeing Co/The, 5.805%, due 01/05/2050	1,101	0.07
992	Boeing Co/The, 5.930%, due 01/05/2060	959	0.06
130	Builders FirstSource Inc, 144A, 4.250%, due 01/02/2032	111	0.01
2,320	California Institute of Technology, 3.650%, due 01/09/2119	1,508	0.10
430	Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	356	0.02
5,250	Carnival Corp, 144A, 6.000%, due 01/05/2029	4,745	0.31
7,320	Carnival Corp, 144A, 10.500%, due 01/06/2030	7,803	0.52
320	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.750%, due 01/02/2032	265	0.02
2,100	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	1,780	0.12
540	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	400	0.03
780	Cheniere Corpus Christi Holdings LLC, 5.125%, due 30/06/2027	772	0.05
700	Cheniere Energy Inc, 4.625%, due 15/10/2028	660	0.04
800	Cheniere Energy Partners LP, 3.250%, due 31/01/2032	662	0.04
6,095	Citigroup Inc, 8.125%, due 15/07/2039	7,593	0.50
11,765	Citigroup Inc, Series P, 5.950%, Perpetual *	11,358	0.75
15,510	Columbia Pipelines Operating Co LLC, 144A, 6.544%, due 15/11/2053	15,871	1.05
1,019	CommonSpirit Health, 4.350%, due 01/11/2042	852	0.06
960	CommonSpirit Health, 3.817%, due 01/10/2049	721	0.05
330	CommScope Inc, 144A, 4.750%, due 01/09/2029	246	0.02
900	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	861	0.06
3,290	Continental Resources Inc/OK, 4.900%, due 01/06/2044	2,526	0.17
5,110	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	4,229	0.28
2,150	CSC Holdings LLC, 144A, 5.750%, due 15/01/2030	1,191	0.08
3,390	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	2,420	0.16
2,405	DCP Midstream Operating LP, 144A, 6.450%, due 03/11/2036	2,457	0.16
1,160	DCP Midstream Operating LP, 144A, 6.750%, due 15/09/2037	1,226	0.08
2,640	Delta Air Lines Inc, 7.375%, due 15/01/2026	2,719	0.18
264	Delta Air Lines Inc / SkyMiles IP Ltd, 4.500%, due 20/10/2025	258	0.02
2,264	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	2,214	0.15
354	Delta Air Lines Inc / SkyMiles IP Ltd, 4.750%, due 20/10/2028	340	0.02
2,370	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	2,277	0.15
866	Devon Energy Corp, 5.850%, due 15/12/2025	871	0.06
1,736	Devon Energy Corp, 5.250%, due 15/10/2027	1,723	0.11
1,670	Devon Energy Corp, 5.875%, due 15/06/2028	1,673	0.11
1,436	Devon Energy Corp, 4.500%, due 15/01/2030	1,345	0.09
1,690	Devon Energy Corp, 7.875%, due 30/09/2031	1,907	0.13
1,440	Devon Energy Corp, 7.950%, due 15/04/2032	1,636	0.11
805	Devon Energy Corp, 5.000%, due 15/06/2045	690	0.05
3,720	Dignity Health, 5.267%, due 01/11/2064	3,344	0.22
170	DISH DBS Corp, 144A, 5.250%, due 01/12/2026	144	0.01
90	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	70	–
1,220	DISH DBS Corp, 5.125%, due 01/06/2029	661	0.04
1,530	Energy Transfer LP, 6.850%, due 15/02/2040	1,530	0.10
2,135	Energy Transfer LP, 6.100%, due 15/02/2042	2,014	0.13
412	Energy Transfer LP, 5.400%, due 01/10/2047	355	0.02
410	Energy Transfer LP, 6.000%, due 15/06/2048	379	0.02
730	Energy Transfer LP, 6.250%, due 15/04/2049	700	0.05
4,018	Energy Transfer LP, Series H, 6.500%, Perpetual *	3,675	0.24
12,990	Energy Transfer LP, Series B, 6.625%, Perpetual *	10,478	0.69
11,260	Energy Transfer LP, Series F, 6.750%, Perpetual *	10,380	0.69
8,650	Energy Transfer LP, Series G, 7.125%, Perpetual *	7,676	0.51
828	Enterprise Products Operating LLC, 6.125%, due 15/10/2039	861	0.06
1	Enterprise Products Operating LLC, 6.450%, due 01/09/2040	1	–
1,670	Enterprise Products Operating LLC, 5.100%, due 15/02/2045	1,534	0.10
111	EQT Corp, 6.125%, due 01/02/2025	111	0.01
510	EQT Corp, 144A, 3.125%, due 15/05/2026	475	0.03
730	EQT Corp, 7.000%, due 01/02/2030	765	0.05
1,510	EQT Corp, 144A, 3.625%, due 15/05/2031	1,306	0.09
90	FirstEnergy Corp, Series C, 5.100%, due 15/07/2047	78	–
360	Ford Motor Co, 3.250%, due 12/02/2032	281	0.02
5,500	Ford Motor Co, 6.100%, due 19/08/2032	5,260	0.35
200	Ford Motor Credit Co LLC, 3.375%, due 13/11/2025	187	0.01
840	Ford Motor Credit Co LLC, 4.389%, due 08/01/2026	795	0.05
200	Ford Motor Credit Co LLC, 4.542%, due 01/08/2026	189	0.01
200	Ford Motor Credit Co LLC, 2.700%, due 10/08/2026	179	0.01
4,120	Ford Motor Credit Co LLC, 4.271%, due 09/01/2027	3,813	0.25
200	Ford Motor Credit Co LLC, 2.900%, due 10/02/2029	165	0.01
760	Ford Motor Credit Co LLC, 5.113%, due 03/05/2029	700	0.05
620	Freeport-McMoRan Inc, 4.625%, due 01/08/2030	574	0.04
675	Goldman Sachs Capital II, 6.439%, Perpetual *	544	0.04
4,620	Goldman Sachs Group Inc/The, 6.750%, due 01/10/2037	4,902	0.32
1,420	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	1,306	0.09
300	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	262	0.02
2,440	Hackensack Meridian Health Inc, 4.211%, due 01/07/2048	2,073	0.14
610	HCA Inc, 3.500%, due 01/09/2030	533	0.04
4,401	HCA Inc, 7.500%, due 15/11/2095	4,855	0.32
6,290	ILFC E-Capital Trust I, 144A, 7.064%, due 21/12/2065 *	4,566	0.30
1,089	Kinder Morgan Energy Partners LP, 6.500%, due 01/09/2039	1,098	0.07
400	Kinder Morgan Energy Partners LP, 6.550%, due 15/09/2040	398	0.03
1,180	Kraft Heinz Foods Co, 4.375%, due 01/06/2046	977	0.06
2,840	Las Vegas Sands Corp, 3.200%, due 08/08/2024	2,751	0.18
610	Las Vegas Sands Corp, 2.900%, due 25/06/2025	576	0.04
1,670	Las Vegas Sands Corp, 3.500%, due 18/08/2026	1,550	0.10
1,392	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	1,389	0.09
860	MPLX LP, 5.500%, due 15/02/2049	767	0.05
2,490	Northern Oil and Gas Inc, 144A, 8.125%, due 01/03/2028	2,498	0.16
6,760	Occidental Petroleum Corp, 6.625%, due 01/09/2030	6,986	0.46
4,070	Occidental Petroleum Corp, 6.125%, due 01/01/2031	4,105	0.27
5,220	Occidental Petroleum Corp, 4.300%, due 15/08/2039	3,992	0.26
11,725	Occidental Petroleum Corp, 4.500%, due 15/07/2044	8,542	0.56
7,150	Occidental Petroleum Corp, 4.625%, due 15/06/2045	5,447	0.36
8,980	Occidental Petroleum Corp, 6.600%, due 15/03/2046	9,251	0.61
4,520	Occidental Petroleum Corp, 4.400%, due 15/04/2046	3,473	0.23
2,360	Occidental Petroleum Corp, 4.100%, due 15/02/2047	1,630	0.11
16,140	Occidental Petroleum Corp, 4.200%, due 15/03/2048	11,889	0.79
2,572	Occidental Petroleum Corp, 4.400%, due 15/08/2049	1,842	0.12
890	Pacific Gas and Electric Co, 3.300%, due 01/08/2040	598	0.04
2,280	Plains All American Pipeline LP, Series B, 9.736%, Perpetual *	2,103	0.14
2,180	Plains All American Pipeline LP / PAA Finance Corp, 6.700%, due 15/05/2036	2,164	0.14
4,800	Range Resources Corp, 8.250%, due 15/01/2029	4,988	0.33
6,910	Rockies Express Pipeline LLC, 144A, 6.875%, due 15/04/2040	6,245	0.41
7,540	Royal Caribbean Cruises Ltd, 144A, 5.375%, due 15/07/2027	7,102	0.47
670	Southwestern Energy Co, 4.750%, due 01/02/2032	594	0.04
2,262	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	2,267	0.15
560	Sprint Capital Corp, 8.750%, due 15/03/2032	668	0.04
210	Sprint LLC, 7.875%, due 15/09/2023	210	0.01
1,530	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.500%, due 01/03/2030	1,468	0.10
360	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	331	0.02
280	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	242	0.02
11,910	The Vanguard Group Inc, 3.050%, due 22/08/2050 †∞	7,340	0.49
1,300	Time Warner Cable LLC, 7.300%, due 01/07/2038	1,318	0.09
120	T-Mobile USA Inc, 2.250%, due 15/02/2026	111	0.01
2,100	T-Mobile USA Inc, 2.625%, due 15/02/2029	1,820	0.12

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Macro Opportunities Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
90	T-Mobile USA Inc, 3.375%, due 15/04/2029	81	0.01
200	T-Mobile USA Inc, 3.500%, due 15/04/2031	175	0.01
5,160	Toll Road Investors Partnership II LP, 144A, zero coupon, due 15/02/2024	4,997	0.33
2,100	Toll Road Investors Partnership II LP, 144A, zero coupon, due 15/02/2038	760	0.05
9,590	United Airlines Inc, 144A, 4.375%, due 15/04/2026	9,047	0.60
340	United Rentals North America Inc, 3.875%, due 15/02/2031	291	0.02
5,130	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	4,092	0.27
6,590	Warnermedia Holdings Inc, 5.391%, due 15/03/2062	5,235	0.35
1,926	Wells Fargo & Co, Series U, 5.875%, Perpetual *	1,914	0.13
1,630	Wesleyan University, 4.781%, due 01/07/2116	1,298	0.09
2,530	Western Midstream Operating LP, 3.950%, due 01/06/2025	2,444	0.16
2,770	Western Midstream Operating LP, 4.500%, due 01/03/2028	2,609	0.17
5,274	Western Midstream Operating LP, 5.450%, due 01/04/2044	4,436	0.29
6,980	Western Midstream Operating LP, 5.500%, due 15/08/2048	5,813	0.38
1,330	Western Midstream Operating LP, 5.250%, due 01/02/2050	1,078	0.07
130	Williams Cos Inc/The, 3.750%, due 15/06/2027	122	0.01
2,790	Williams Cos Inc/The, Series A, 7.500%, due 15/01/2031	3,057	0.20
3,400	Williams Cos Inc/The, 8.750%, due 15/03/2032	3,986	0.26
1,770	Williams Cos Inc/The, 6.300%, due 15/04/2040	1,816	0.12
665	Williams Cos Inc/The, 5.100%, due 15/09/2045	587	0.04
2,070	Willis-Knighton Medical Center, Series 2018, 4.813%, due 01/09/2048	1,768	0.12
7,313	XPO CNW Inc, 6.700%, due 01/05/2034	7,277	0.48
		405,718	26.83
Zambia — 0.60% (28 February 2023: 0.01%)			
220	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	215	0.02
8,640	First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	8,803	0.58
		9,018	0.60
Total Corporate Bonds and Notes (Cost $686,474)		610,374	40.36
Government Bonds and Notes — 40.49% (28 February 2023: 40.57%)			
Angola — 0.20% (28 February 2023: 0.17%)			
2,000	Angolan Government International Bond, 8.250%, due 09/05/2028	1,754	0.12
1,450	Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	1,196	0.08
		2,950	0.20
Australia — 0.63% (28 February 2023: 0.74%)			
AUD 18,430	Australia Government Bond, Series 150, 3.000%, due 21/03/2047	9,494	0.63
Brazil — 1.32% (28 February 2023: 1.07%)			
BRL 21,530	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	4,304	0.28
BRL 81,647	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	15,710	1.04
		20,014	1.32
Cote d'Ivoire (Ivory Coast) — 1.15% (28 February 2023: 1.01%)			
EUR 4,020	Ivory Coast Government International Bond, 144A, 4.875%, due 30/01/2032	3,369	0.22
EUR 4,010	Ivory Coast Government International Bond, 4.875%, due 30/01/2032	3,360	0.22
590	Ivory Coast Government International Bond, 5.750%, due 31/12/2032	536	0.04
7,540	Ivory Coast Government International Bond, 144A, 6.125%, due 15/06/2033	6,472	0.43
4,164	Ivory Coast Government International Bond, 6.125%, due 15/06/2033	3,574	0.24
		17,311	1.15
Dominican Republic — 0.35% (28 February 2023: 0.35%)			
6,920	Dominican Republic International Bond, 144A, 5.875%, due 30/01/2060	5,336	0.35
Egypt — 0.28% (28 February 2023: 0.24%)			
EGP 22,000	Egypt Government Bond, Series 7YR, 18.400%, due 30/05/2024	679	0.04
4,620	Egypt Government International Bond, 5.250%, due 06/10/2025	3,592	0.24

Face Value (000's)		Value (000's) $	% of Net Asset Value
		4,271	0.28
Hungary — 1.32% (28 February 2023: 0.00%)			
HUF 2,116,280	Hungary Government Bond, Series 25/C, 1.000%, due 26/11/2025	5,151	0.34
HUF 6,112,350	Hungary Government Bond, Series 26/E, 1.500%, due 22/04/2026	14,782	0.98
		19,933	1.32
India — 7.53% (28 February 2023: 5.07%)			
INR 1,050,000	India Government Bond, 8.830%, due 25/11/2023	12,754	0.84
INR 800,000	India Government Bond, 6.180%, due 04/11/2024	9,584	0.63
INR 900,000	India Government Bond, 5.630%, due 12/04/2026	10,500	0.69
INR 1,300,000	India Government Bond, 8.150%, due 24/11/2026	16,156	1.07
INR 270,000	India Government Bond, 7.170%, due 08/01/2028	3,260	0.22
INR 1,150,000	India Government Bond, 7.590%, due 20/03/2029	14,185	0.94
INR 1,350,000	India Government Bond, 5.790%, due 11/05/2030	15,169	1.00
INR 2,900,000	India Government Bond, 6.190%, due 16/09/2034	32,326	2.14
		113,934	7.53
Indonesia — 7.40% (28 February 2023: 7.79%)			
IDR 18,941,000	Indonesia Treasury Bond, Series FR56, 8.375%, due 15/09/2026	1,317	0.09
IDR 482,620,000	Indonesia Treasury Bond, Series FR78, 8.250%, due 15/05/2029	34,604	2.29
IDR 500,248,000	Indonesia Treasury Bond, Series FR87, 6.500%, due 15/02/2031	33,073	2.19
IDR 222,343,000	Indonesia Treasury Bond, Series FR96, 7.000%, due 15/02/2033	15,246	1.01
IDR 187,046,000	Indonesia Treasury Bond, Series FR72, 8.250%, due 15/05/2036	13,957	0.92
IDR 75,986,000	Indonesia Treasury Bond, Series FR92, 7.125%, due 15/06/2042	5,179	0.34
IDR 120,448,000	Indonesia Treasury Bond, Series FR76, 7.375%, due 15/05/2048	8,484	0.56
		111,860	7.40
Kenya — 0.22% (28 February 2023: 0.22%)			
3,870	Republic of Kenya Government International Bond, 7.250%, due 28/02/2028	3,293	0.22
Mexico — 5.99% (28 February 2023: 5.39%)			
MXN 1,344,674	Mexican Bonos, Series M, 7.750%, due 13/11/2042	67,399	4.46
MXN 453,610	Mexican Bonos, Series M, 8.000%, due 07/11/2047	23,148	1.53
		90,547	5.99
Nigeria — 0.18% (28 February 2023: 0.14%)			
3,240	Nigeria Government International Bond, 6.125%, due 28/09/2028	2,682	0.18
Poland — 3.56% (28 February 2023: 2.62%)			
PLN 298,370	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	53,849	3.56
Russia — 1.51% (28 February 2023: 0.25%)			
RUB 354,791	Russian Federal Bond – OFZ, 0.000%, due 03/02/2027†γ	1,110	0.07
RUB 1,685,880	Russian Federal Bond – OFZ, 0.000%, due 23/05/2029†γ	5,275	0.35
RUB 287,190	Russian Federal Bond – OFZ, 0.000%, due 10/04/2030†γ	899	0.06
RUB 4,428,300	Russian Federal Bond – OFZ, 0.000%, due 10/05/2034†γ	11,778	0.78
RUB 1,407,660	Russian Federal Bond – OFZ, 0.000%, due 16/03/2039†γ	3,744	0.25
		22,806	1.51
South Africa — 3.03% (28 February 2023: 1.46%)			
ZAR 1,101,930	Republic of South Africa Government Bond, Series R209, 6.250%, due 31/03/2036	37,388	2.47
ZAR 271,600	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	8,488	0.56
		45,876	3.03
United States — 5.82% (28 February 2023: 14.05%)			
1,820	Morongo Band of Mission Indians/The, 144A, 7.000%, due 01/10/2039	1,895	0.13
3,500	United States Treasury Note/Bond, 3.875%, due 15/05/2043	3,256	0.22
11,250	United States Treasury Note/Bond, 4.375%, due 15/08/2043	11,222	0.74
1,320	United States Treasury Note/Bond, 3.000%, due 15/02/2049	1,048	0.07

^ *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^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — (continued)			
United States — (continued)			
2,570	United States Treasury Note/Bond, 1.875%, due 15/11/2051	1,580	0.11
18,446	United States Treasury Note/Bond, 2.250%, due 15/02/2052	12,450	0.82
16,910	United States Treasury Note/Bond, 3.000%, due 15/08/2052	13,481	0.89
27,000	United States Treasury Note/Bond, 4.000%, due 15/11/2052 ≠	26,060	1.72
14,474	United States Treasury Note/Bond, 3.625%, due 15/02/2053	13,044	0.86
2,900	United States Treasury Note/Bond, 3.625%, due 15/05/2053 ≠	2,616	0.17
1,400	United States Treasury Note/Bond, 4.125%, due 15/08/2053	1,381	0.09
		88,033	5.82
Total Government Bonds and Notes (Cost $747,016)		612,189	40.49
Loan Notes — 1.87% (28 February 2023: 1.98%)			
3,991	1011778 BC ULC, 7.196%, due 14/11/2026 *	3,975	0.26
1,421	Alterra Mountain Co, 8.946%, due 30/07/2028 *	1,426	0.09
2,745	Asurion LLC, 9.681%, due 19/08/2028 *	2,657	0.17
6,033	Charter Communications Operating LLC, 7.116%, due 30/04/2025 *	6,042	0.40
1,807	Hunter Douglas Inc, 8.891%, due 09/02/2029 *	1,761	0.12
1,600	Jane Street Group, LLC, 8.196%, due 21/01/2027 *	1,599	0.11
1,315	Phoenix Guarantor Inc, 8.696%, due 05/03/2026 *	1,309	0.09
5,685	Prime Security Installations Ltd, 8.182%, due 23/09/2026 *	5,693	0.38
2,358	RegionalCare Hospital Partners Holding, 9.377%, due 16/11/2025 *	2,342	0.15
1,550	Virgin Media Bristol LLC, 7.925%, due 04/01/2028 *	1,510	0.10
Total Loan Notes (Cost $28,551)		28,314	1.87
Municipal Bonds — 0.86% (28 February 2023: 0.61%)			
4,240	City of Detroit MI, 4.000%, due 01/04/2044	3,173	0.21
950	Regents of the University of California Medical Center Pooled Revenue, 3.706%, due 15/05/2120	617	0.04
9,530	State of Illinois, 5.100%, due 01/06/2033	9,257	0.61
Total Municipal Bonds (Cost $13,943)		13,047	0.86
Collective Investment Schemes — 0.11% (28 February 2023: 0.87%)			
1,606	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,606	0.11
Total Collective Investment Schemes (Cost $1,606)		1,606	0.11
Common Stock — 0.00% (28 February 2023: 0.00%)			
Switzerland — 0.00% (28 February 2023: 0.00%)			
41,200	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)		–	–
Total Investments and Pledged Investments at fair value through profit or loss (Cost $1,708,031)		1,489,432	98.50

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — 1.42% (28 February 2023: 0.28%)			
1	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.8750, due 15/12/2023 – Bank of America Merrill Lynch	662	0.04
2	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 96.00, due 15/12/2023 – Bank of America Merrill Lynch	1,834	0.12
1	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 97.00, due 13/10/2023 – Bank of America Merrill Lynch	3,806	0.25
–	Australian Dollar Currency Future October 2023 Call 65.00, due 06/10/2023 – Bank of America Merrill Lynch	171	0.01
–	Australian Dollar Currency Future September 2023 Call 65.50, due 08/09/2023 – Bank of America Merrill Lynch	32	–
–	Australian Dollar Currency Future September 2023 Call 66.00, due 08/09/2023 – Bank of America Merrill Lynch	21	–
–	Australian Dollar Currency Future September 2023 Call 67.00, due 08/09/2023 – Bank of America Merrill Lynch	1	–
–	Australian Dollar Currency Future September 2023 Call 68.00, due 08/09/2023 – Bank of America Merrill Lynch	1	–
12	CME 3 Month SOFR Futures December 2023 Call 97.3750, due 15/12/2023 – Bank of America Merrill Lynch	466	0.03
–	Euro Currency Future October 2023 Put 1.09, due 06/10/2023 – Bank of America Merrill Lynch	354	0.02
–	Euro Currency Future September 2023 Put 1.1050, due 08/09/2023 – Bank of America Merrill Lynch	247	0.02
EUR –	Euro-Bund October 2023 Call 132.00, due 22/09/2023 – Bank of America Merrill Lynch	312	0.02
–	Japanese Yen Currency Future September 2023 Call 69.50, due 08/09/2023 – Bank of America Merrill Lynch	106	0.01
1	Japanese Yen Currency Future September 2023 Call 70.00, due 08/09/2023 – Bank of America Merrill Lynch	69	0.01
1	Japanese Yen FX Currency October 2023 Call 70.00, due 06/10/2023 – Bank of America Merrill Lynch	584	0.04
1	U.S. 10 Year October 2023 Call 110.00, due 22/09/2023 – Bank of America Merrill Lynch	1,381	0.09
–	U.S. 10 Year October 2023 Call 110.50, due 22/09/2023 – Bank of America Merrill Lynch	207	0.01
1	U.S. 10 Year October 2023 Call 111.00, due 22/09/2023 – Bank of America Merrill Lynch	605	0.04
–	U.S. 10 Year October 2023 Put 110.75, due 22/09/2023 – Bank of America Merrill Lynch	247	0.02
1	U.S. 10 Year W1 September 2023 Call 109.75, due 01/09/2023 – Bank of America Merrill Lynch	1,271	0.09
1	U.S. 5 Year October 2023 Call 106.25, due 22/09/2023 – Bank of America Merrill Lynch	1,099	0.07
2	U.S. 5 Year October 2023 Call 106.75, due 22/09/2023 – Bank of America Merrill Lynch	1,036	0.07
1	U.S. 5 Year W1 September 2023 Call 106.25, due 01/09/2023 – Bank of America Merrill Lynch	1,033	0.07
1	U.S. 5 Year W1 September 2023 Call 106.50, due 01/09/2023 – Bank of America Merrill Lynch	585	0.04
1	U.S. 5 Year W1 September 2023 Put 106.25, due 01/09/2023 – Bank of America Merrill Lynch	21	–
–	U.S. Bond October 2023 Call 119.00, due 22/09/2023 – Bank of America Merrill Lynch	948	0.06
–	U.S. Bond October 2023 Call 120.50, due 22/09/2023 – Bank of America Merrill Lynch	633	0.04
–	U.S. Bond October 2023 Call 121.00, due 22/09/2023 – Bank of America Merrill Lynch	357	0.02
–	U.S. Bond October 2023 Call 122.00, due 22/09/2023 – Bank of America Merrill Lynch	255	0.02
1	U.S. Bond October 2023 Call 123.50, due 22/09/2023 – Bank of America Merrill Lynch	561	0.04
1	U.S. Bond October 2023 Call 126.00, due 22/09/2023 – Bank of America Merrill Lynch	187	0.01
–	U.S. Long Bond W1 September 2023 Call 119.00, due 01/09/2023 – Bank of America Merrill Lynch	1,064	0.07
1	U.S. Long Bond W1 September 2023 Call 119.50, due 01/09/2023 – Bank of America Merrill Lynch	1,306	0.09
16,066	USD Put/INR Call 82.00, due 16/09/2023 – JP Morgan	6	–
16,066	USD Put/INR Call 82.00, due 19/12/2023 – JP Morgan	58	–
Total Purchased Options (Cost $19,225)		21,526	1.42
Index Swaps — 6.68% (28 February 2023: 6.92%)			
Unrealised appreciation of contracts (see below)		100,987	6.68
Interest Rate Swaps — 0.83% (28 February 2023: 0.12%)			
Unrealised appreciation of contracts (see below)		12,503	0.83
Forward Foreign Currency Contracts — 0.89% (28 February 2023: 1.01%)			
Unrealised appreciation of contracts (see below)		13,409	0.89
Futures — 3.64% (28 February 2023: 0.96%)			
Unrealised appreciation of contracts (see below)		54,997	3.64
Total Financial Assets at fair value through profit or loss		1,692,854	111.96

Contracts (000's)		Value (000's) $	% of Net Asset Value
Written Options — (3.03%) (28 February 2023: (2.17%))			
–	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Call 96.75, due 15/12/2023 – Bank of America Merrill Lynch	(51)	–
(7)	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Call 97.00, due 15/12/2023 – Bank of America Merrill Lynch	(1,023)	(0.07)
(2)	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.25, due 15/12/2023 – Bank of America Merrill Lynch	(385)	(0.03)
(3)	1-Year Mid-Curve 3 Month SOFR Futures December 2023 Put 95.3750, due 15/12/2023 – Bank of America Merrill Lynch	(1,165)	(0.08)
(1)	1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 96.25, due 13/10/2023 – Bank of America Merrill Lynch	(1,608)	(0.11)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Macro Opportunities Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Contracts (000's)		Value (000's) $	% of Net Asset Value
Written Options — (continued)			
	(1) 1-Year Mid-Curve 3 Month SOFR Futures October 2023 Put 96.50, due 13/10/2023 – Bank of America Merrill Lynch	(2,303)	(0.15)
	(2) CME 3 Month SOFR Futures December 2023 Call 94.75, due 15/12/2023 – Bank of America Merrill Lynch	(517)	(0.03)
	(1) CME 3 Month SOFR Futures December 2023 Call 95.00, due 15/12/2023 – Bank of America Merrill Lynch	(202)	(0.01)
	(3) CME 3 Month SOFR Futures December 2023 Call 95.50, due 15/12/2023 – Bank of America Merrill Lynch	(341)	(0.02)
	– CME 3 Month SOFR Futures December 2023 Call 95.75, due 15/12/2023 – Bank of America Merrill Lynch	(11)	–
	(4) CME 3 Month SOFR Futures December 2023 Call 97.25, due 15/12/2023 – Bank of America Merrill Lynch	(136)	(0.01)
	(6) CME 3 Month SOFR Futures December 2023 Call 98.1250, due 15/12/2023 – Bank of America Merrill Lynch	(156)	(0.01)
	(1) CME 3 Month SOFR Futures December 2023 Put 94.50, due 15/12/2023 – Bank of America Merrill Lynch	(175)	(0.01)
	(8) CME 3 Month SOFR Futures December 2023 Put 95.50, due 15/12/2023 – Bank of America Merrill Lynch	(18,997)	(1.26)
	(1) CME 3 Month SOFR Futures March 2024 Put 95.00, due 15/03/2024 – Bank of America Merrill Lynch	(852)	(0.06)
	– Euro Currency Future October 2023 Call 1.09, due 06/10/2023 – Bank of America Merrill Lynch	(120)	(0.01)
	– Euro Currency Future October 2023 Call 1.10, due 06/10/2023 – Bank of America Merrill Lynch	(67)	–
EUR	– Euro-Bund October 2023 Put 130.00, due 22/09/2023 – Bank of America Merrill Lynch	(121)	(0.01)
EUR	(1) Euro-Bund October 2023 Put 131.00, due 22/09/2023 – Bank of America Merrill Lynch	(518)	(0.03)
EUR	(1) Euro-Bund October 2023 Put 132.00, due 22/09/2023 – Bank of America Merrill Lynch	(698)	(0.05)
	– Japanese Yen Currency Future September 2023 Call 71.00, due 08/09/2023 – Bank of America Merrill Lynch	(2)	–
	– Japanese Yen Currency Future September 2023 Call 71.50, due 08/09/2023 – Bank of America Merrill Lynch	(1)	–
	(1) U.S. 10 Year November 2023 Call 111.00, due 27/10/2023 – Bank of America Merrill Lynch	(1,195)	(0.08)
	(1) U.S. 10 Year November 2023 Call 112.50, due 27/10/2023 – Bank of America Merrill Lynch	(601)	(0.04)
	(1) U.S. 10 Year November 2023 Call 113.00, due 27/10/2023 – Bank of America Merrill Lynch	(370)	(0.02)
	(1) U.S. 10 Year October 2023 Call 112.00, due 22/09/2023 – Bank of America Merrill Lynch	(210)	(0.01)
	– U.S. 10 Year October 2023 Call 112.50, due 22/09/2023 – Bank of America Merrill Lynch	(93)	(0.01)
	(5) U.S. 10 Year October 2023 Call 113.00, due 22/09/2023 – Bank of America Merrill Lynch	(704)	(0.05)
	– U.S. 10 Year October 2023 Put 109.00, due 22/09/2023 – Bank of America Merrill Lynch	(31)	–
	(1) U.S. 10 Year October 2023 Put 110.00, due 22/09/2023 – Bank of America Merrill Lynch	(392)	(0.03)
	(1) U.S. 10 Year October 2023 Put 110.50, due 22/09/2023 – Bank of America Merrill Lynch	(408)	(0.03)
	(1) U.S. 10 Year October 2023 Put 111.00, due 22/09/2023 – Bank of America Merrill Lynch	(433)	(0.03)
	(2) U.S. 2 Year October 2023 Call 102.00, due 22/09/2023 – Bank of America Merrill Lynch	(592)	(0.04)
	(1) U.S. 5 Year November 2023 Call 107.50, due 27/10/2023 – Bank of America Merrill Lynch	(555)	(0.04)
	(2) U.S. 5 Year October 2023 Call 106.50, due 22/09/2023 – Bank of America Merrill Lynch	(1,334)	(0.09)
	(1) U.S. 5 Year October 2023 Call 107.75, due 22/09/2023 – Bank of America Merrill Lynch	(133)	(0.01)
	(1) U.S. 5 Year October 2023 Call 108.00, due 22/09/2023 – Bank of America Merrill Lynch	(266)	(0.02)
	(2) U.S. 5 Year October 2023 Call 109.00, due 22/09/2023 – Bank of America Merrill Lynch	(146)	(0.01)
	– U.S. 5 Year October 2023 Put 105.00, due 22/09/2023 – Bank of America Merrill Lynch	(19)	–
	(2) U.S. 5 Year October 2023 Put 106.00, due 22/09/2023 – Bank of America Merrill Lynch	(446)	(0.03)
	(1) U.S. 5 Year October 2023 Put 106.50, due 22/09/2023 – Bank of America Merrill Lynch	(231)	(0.01)
	(3) U.S. 5 Year W1 September 2023 Call 106.00, due 01/09/2023 – Bank of America Merrill Lynch	(2,718)	(0.18)
	(1) U.S. Bond November 2023 Put 118.00, due 27/10/2023 – Bank of America Merrill Lynch	(581)	(0.04)
	– U.S. Bond October 2023 Call 120.00, due 22/09/2023 – Bank of America Merrill Lynch	(239)	(0.02)
	(1) U.S. Bond October 2023 Call 123.00, due 22/09/2023 – Bank of America Merrill Lynch	(508)	(0.03)
	(1) U.S. Bond October 2023 Call 124.00, due 22/09/2023 – Bank of America Merrill Lynch	(330)	(0.02)
	(2) U.S. Bond October 2023 Call 125.00, due 22/09/2023 – Bank of America Merrill Lynch	(854)	(0.06)
	– U.S. Bond October 2023 Call 130.00, due 22/09/2023 – Bank of America Merrill Lynch	(19)	–
	– U.S. Bond October 2023 Put 117.00, due 22/09/2023 – Bank of America Merrill Lynch	(40)	–
	(1) U.S. Bond October 2023 Put 118.00, due 22/09/2023 – Bank of America Merrill Lynch	(324)	(0.02)
	– U.S. Bond October 2023 Put 119.00, due 22/09/2023 – Bank of America Merrill Lynch	(51)	–
	– U.S. Bond October 2023 Put 120.00, due 22/09/2023 – Bank of America Merrill Lynch	(309)	(0.02)
	– U.S. Bond October 2023 Put 121.00, due 22/09/2023 – Bank of America Merrill Lynch	(199)	(0.01)
	(1) U.S. Long Bond W1 September 2023 Call 120.00, due 01/09/2023 – Bank of America Merrill Lynch	(1,698)	(0.11)
	(15,910) USD Call/BRL Put 4.9620, due 20/09/2023 – Morgan Stanley	(193)	(0.01)
	(15,910) USD Put/BRL Call 4.9620, due 20/09/2023 – Morgan Stanley	(187)	(0.01)
Total Written Options (Cost $(48,781))		**(45,858)**	**(3.03)**
Credit Default Swaps — (0.11%) (28 February 2023: (0.03%))			
Unrealised depreciation of contracts (see below)		(1,582)	(0.11)
Index Swaps — (1.60%) (28 February 2023: (0.92%))			
Unrealised depreciation of contracts (see below)		(24,167)	(1.60)
Interest Rate Swaps — (1.82%) (28 February 2023: (1.07%))			
Unrealised depreciation of contracts (see below)		(27,540)	(1.82)
Forward Foreign Currency Contracts — (0.95%) (28 February 2023: (2.05%))			
Unrealised depreciation of contracts (see below)		(14,349)	(0.95)
Futures — (3.58%) (28 February 2023: (2.21%))			
Unrealised depreciation of contracts (see below)		(54,049)	(3.58)
Total Financial Liabilities at fair value through profit or loss		**(167,545)**	**(11.09)**
Total Financial Assets and Financial Liabilities at fair value through profit or loss		**1,525,309**	**100.87**
Liabilities in Excess of Other Assets		**(13,149)**	**(0.87)**
Total Net Assets		**$1,512,160**	**100.00**

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $265,530,000 or 17.57% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† 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 2023.

± Securities purchased on a to-be-announced basis.

γ Security no longer accruing income during and/or post financial period ended 31 August 2023 due to the uncertainty of interest payments.

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.
AUD – Australian Dollar
BRL – Brazilian Real
EGP – Egyptian Pound
EUR – Euro
GBP – British Pound
HUF – Hungarian Forint
IDR – Indonesian Rupiah
INR – Indian Rupee
MXN – Mexican Peso
PLN – Polish Zloty
RUB – Russian Ruble
ZAR – South Africa Rand

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Macro Opportunities Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	77.03
Other transferable securities dealt in on another regulated market	1.49
Collective investment schemes	0.08
Financial derivative instruments	10.74
Other assets	10.66
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)		Value (000's)
Bank of America Merrill Lynch	CDX.NA.HY, 5.000% -Buy	20-Jun-2028	9,923	$	(278)
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% - Buy	20-Jun-2028	71,900		(1,111)
Bank of America Merrill Lynch	Teva Pharmaceutical Industries Ltd, 1.000% – Sell	20-Jun-2026	12,479		(193)
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $5,762)				$	–
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(520))					(1,582)
Net Depreciation of Credit Default Swaps (28 February 2023 (000's): $5,242)				$	(1,582)

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)		Value (000's)
Bank of America Merrill Lynch	Pay Floating USD SOFR Compound, Receive Fixed 3.550%	01-Mar-2025	2,219,704	$	(26,833)
Bank of America Merrill Lynch	Pay Floating BRL CDI, Receive Fixed 11.993%	04-Jan-2027	496,488		2,559
Bank of America Merrill Lynch	Pay Floating MXN TIIE Banxico, Receive Fixed 9.260%	25-Oct-2032	1,009,497		1,912
Bank of America Merrill Lynch	Pay Floating MXN TIIE Banxico, Receive Fixed 8.450%	01-Mar-2033	640,415		(707)
BNP Paribas	Pay Floating BRL CDI, Receive Fixed 12.610%	02-Jan-2029	679,541		7,142
JP Morgan	Pay Floating BRL CDI, Receive Fixed 12.893%	02-Jan-2029	73,048		890
Unrealised Appreciation of Interest Rate Swaps (28 February 2023 (000's): $2,585)				$	12,503
Unrealised Depreciation of Interest Rate Swaps (28 February 2023 (000's): $(22,883))					(27,540)
Net Depreciation of Interest Rate Swaps (28 February 2023 (000's): $(20,298))				$	(15,037)

Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)		Value (000's)
Bank of America Merrill Lynch	Pay Fixed 1.520%, Receive Floating USD SOFR Compound	15-Feb-2047	26,146	$	8,742
Bank of America Merrill Lynch	Pay Fixed 2.500%, Receive Floating USD SOFR Compound	21-Apr-2052	111,770		20,918
Bank of America Merrill Lynch	Pay Fixed 2.600%, Receive Floating USD SOFR Compound	15-Feb-2048	261,696		43,970
Bank of America Merrill Lynch	Pay Fixed 2.850%, Receive Floating USD SOFR Compound	15-Feb-2029	25,846		1,425
Bank of America Merrill Lynch	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	38,696		3,730
Bank of America Merrill Lynch	Pay Fixed 3.150%, Receive Floating USD SOFR Compound	15-May-2048	44,912		3,597
Bank of America Merrill Lynch	Pay Fixed 3.220%, Receive Floating USD SOFR Compound	15-May-2032	230,335		10,330
Bank of America Merrill Lynch	Pay Fixed 3.270%, Receive Floating USD SOFR Compound	30-Apr-2029	116,556		4,097
Bank of America Merrill Lynch	Pay Fixed 3.850%, Receive Floating USD SOFR Compound	30-Jun-2029	23,101		129
Bank of America Merrill Lynch	Pay Floating USD SOFR Compound, Receive Fixed 1.396%	13-Oct-2025	582,851		(14,081)
Bank of America Merrill Lynch	Pay Floating USD SOFR Compound, Receive Fixed 3.400%	21-Jun-2025	826,407		(7,760)
Bank of America Merrill Lynch	Pay Floating USD SOFR Compound, Receive Fixed 4.000%	29-Feb-2028	531,450		305
Bank of America Merrill Lynch	Pay Floating USD SOFR Compound, Receive Fixed 4.180%	29-Feb-2028	498,040		3,744
Bank of America Merrill Lynch	Pay Floating USD SOFR Compound, Receive Fixed 4.600%	04-Jun-2024	354,373		(2,326)
Unrealised Appreciation of Index Swaps (28 February 2023 (000's): $147,520)				$	100,987
Unrealised Depreciation of Index Swaps (28 February 2023 (000's): $(19,599))					(24,167)
Net Appreciation of Index Swaps (28 February 2023 (000's): $127,921)				$	76,820

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	39,976	Sell	BRL	195,607	$	508
05-Sep-2023	BNY Mellon	Buy	USD	1,440	Sell	BRL	7,175		(8)
05-Sep-2023	BNY Mellon	Buy	USD	4	Sell	CHF	4		–
05-Sep-2023	BNY Mellon	Buy	USD	354	Sell	EUR	324		2
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–		–
05-Sep-2023	BNY Mellon	Buy	USD	56	Sell	GBP	44		–
05-Sep-2023	BNY Mellon	Buy	USD	11	Sell	NOK	116		–
05-Sep-2023	BNY Mellon	Buy	AUD	74	Sell	USD	48		–
05-Sep-2023	BNY Mellon	Buy	EUR	62	Sell	USD	67		–
05-Sep-2023	BNY Mellon	Buy	SGD	72	Sell	USD	53		–

^ *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^

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	NOK	23	Sell	USD	2	$ –
05-Sep-2023	BNY Mellon	Buy	BRL	202,782	Sell	USD	42,695	(1,780)
05-Sep-2023	BNY Mellon	Buy	GBP	30	Sell	USD	38	–
15-Sep-2023	BNY Mellon	Buy	USD	76	Sell	AUD	116	–
15-Sep-2023	BNY Mellon	Buy	USD	1,591	Sell	AUD	2,479	(13)
15-Sep-2023	BNY Mellon	Buy	USD	901	Sell	CHF	793	6
15-Sep-2023	BNY Mellon	Buy	USD	166	Sell	CHF	147	–
15-Sep-2023	BNY Mellon	Buy	USD	29	Sell	CNH	211	–
15-Sep-2023	BNY Mellon	Buy	USD	85	Sell	CNH	627	–
15-Sep-2023	BNY Mellon	Buy	USD	21,893	Sell	EUR	20,043	142
15-Sep-2023	BNY Mellon	Buy	USD	1,673	Sell	EUR	1,546	(6)
15-Sep-2023	BNY Mellon	Buy	USD	5,084	Sell	GBP	3,993	21
15-Sep-2023	BNY Mellon	Buy	USD	132	Sell	GBP	104	–
15-Sep-2023	BNY Mellon	Buy	USD	631	Sell	JPY	90,997	3
15-Sep-2023	BNY Mellon	Buy	USD	1,549	Sell	JPY	225,757	(6)
15-Sep-2023	BNY Mellon	Buy	USD	143	Sell	NOK	1,486	1
15-Sep-2023	BNY Mellon	Buy	USD	76	Sell	NOK	801	–
15-Sep-2023	BNY Mellon	Buy	USD	48	Sell	PLN	199	–
15-Sep-2023	BNY Mellon	Buy	USD	40	Sell	SEK	444	–
15-Sep-2023	BNY Mellon	Buy	USD	20	Sell	SEK	226	–
15-Sep-2023	BNY Mellon	Buy	USD	53	Sell	SGD	72	–
15-Sep-2023	BNY Mellon	Buy	USD	1,911	Sell	SGD	2,588	(6)
15-Sep-2023	BNY Mellon	Buy	JPY	7,368,520	Sell	USD	51,522	(755)
15-Sep-2023	BNY Mellon	Buy	GBP	12	Sell	USD	14	–
15-Sep-2023	BNY Mellon	Buy	EUR	377,463	Sell	USD	415,138	(5,537)
15-Sep-2023	BNY Mellon	Buy	SGD	46,660	Sell	USD	34,721	(173)
15-Sep-2023	BNY Mellon	Buy	SGD	1,280	Sell	USD	948	1
15-Sep-2023	BNY Mellon	Buy	CNH	497	Sell	USD	68	–
15-Sep-2023	BNY Mellon	Buy	CHF	–	Sell	USD	1	–
15-Sep-2023	BNY Mellon	Buy	AUD	47,263	Sell	USD	30,900	(259)
15-Sep-2023	BNY Mellon	Buy	AUD	1,147	Sell	USD	741	1
15-Sep-2023	BNY Mellon	Buy	EUR	417	Sell	USD	451	1
15-Sep-2023	BNY Mellon	Buy	NOK	193	Sell	USD	18	–
15-Sep-2023	BNY Mellon	Buy	PLN	5,067	Sell	USD	1,243	(16)
15-Sep-2023	BNY Mellon	Buy	SEK	4	Sell	USD	–	–
15-Sep-2023	BNY Mellon	Buy	SEK	15,069	Sell	USD	1,410	(35)
15-Sep-2023	BNY Mellon	Buy	NOK	37,670	Sell	USD	3,687	(141)
15-Sep-2023	BNY Mellon	Buy	GBP	61,363	Sell	USD	78,143	(405)
15-Sep-2023	BNY Mellon	Buy	CNH	19,036	Sell	USD	2,641	(23)
15-Sep-2023	BNY Mellon	Buy	CHF	18,402	Sell	USD	21,068	(204)
20-Sep-2023	Goldman Sachs	Buy	USD	4,667	Sell	RUB	338,380	1,159
20-Sep-2023	JP Morgan	Buy	USD	7,381	Sell	INR	606,961	46
03-Oct-2023	BNY Mellon	Buy	USD	2,644	Sell	BRL	13,000	33
03-Oct-2023	BNY Mellon	Buy	BRL	187,700	Sell	USD	38,175	(470)
20-Oct-2023	Bank of America Merrill Lynch	Buy	USD	3,253	Sell	EUR	3,000	(8)
20-Oct-2023	Bank of America Merrill Lynch	Buy	USD	4,345	Sell	GBP	3,410	26
20-Oct-2023	Bank of America Merrill Lynch	Buy	USD	1,507	Sell	JPY	219,000	(11)
20-Oct-2023	Bank of America Merrill Lynch	Buy	USD	53,026	Sell	PLN	218,312	247
20-Oct-2023	Bank of America Merrill Lynch	Buy	USD	36,723	Sell	TWD	1,138,961	730
20-Oct-2023	Bank of America Merrill Lynch	Buy	AUD	8,600	Sell	USD	5,660	(78)
20-Oct-2023	Bank of America Merrill Lynch	Buy	GBP	8,010	Sell	USD	10,343	(195)
20-Oct-2023	Bank of America Merrill Lynch	Buy	EUR	2,950	Sell	USD	3,281	(74)
20-Oct-2023	Bank of America Merrill Lynch	Buy	TWD	19,728	Sell	USD	621	3
20-Oct-2023	Bank of America Merrill Lynch	Buy	JPY	1,155,000	Sell	USD	8,017	(14)
20-Oct-2023	BNP Paribas	Buy	USD	8,726	Sell	NOK	88,076	429
20-Oct-2023	BNP Paribas	Buy	NOK	360,721	Sell	USD	33,945	35
20-Oct-2023	BNP Paribas	Buy	KRW	43,312,887	Sell	USD	33,439	(661)
20-Oct-2023	BNP Paribas	Buy	CAD	56,254	Sell	USD	42,447	(784)
20-Oct-2023	BNP Paribas	Buy	AUD	67,276	Sell	USD	44,966	(1,293)
20-Oct-2023	Goldman Sachs	Buy	USD	63,100	Sell	MXN	1,096,623	(630)
20-Oct-2023	Goldman Sachs	Buy	MXN	16,381	Sell	USD	961	(9)
20-Oct-2023	JP Morgan	Buy	USD	3,116	Sell	CNH	22,291	45
20-Oct-2023	JP Morgan	Buy	USD	18,586	Sell	HUF	6,687,871	(242)
20-Oct-2023	JP Morgan	Buy	USD	99,676	Sell	IDR	1,505,267,629	911
20-Oct-2023	JP Morgan	Buy	USD	17,115	Sell	MXN	290,466	235
20-Oct-2023	JP Morgan	Buy	CNH	22,291	Sell	USD	3,117	(45)
20-Oct-2023	JP Morgan	Buy	COP	32,482,100	Sell	USD	7,648	174
20-Oct-2023	JP Morgan	Buy	USD	19,111	Sell	ZAR	362,607	(3)
20-Oct-2023	Morgan Stanley	Buy	USD	15,185	Sell	CNH	109,335	120
20-Oct-2023	Morgan Stanley	Buy	USD	7,871	Sell	COP	32,482,100	49
20-Oct-2023	Morgan Stanley	Buy	USD	20,624	Sell	EUR	18,679	320

^ *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^

Portfolio of Investments as at 31 August 2023 – *(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)
20-Oct-2023	Morgan Stanley	Buy	USD	66,150	Sell	GBP	51,499	$ 901
20-Oct-2023	Morgan Stanley	Buy	USD	43,434	Sell	INR	3,589,152	92
20-Oct-2023	Morgan Stanley	Buy	USD	19,501	Sell	INR	1,616,645	(22)
20-Oct-2023	Morgan Stanley	Buy	USD	195,080	Sell	JPY	27,183,749	6,708
20-Oct-2023	Morgan Stanley	Buy	USD	16,964	Sell	MXN	287,712	244
20-Oct-2023	Morgan Stanley	Buy	USD	16,462	Sell	MYR	75,281	175
20-Oct-2023	Morgan Stanley	Buy	BRL	101,634	Sell	USD	20,537	(167)
20-Oct-2023	Morgan Stanley	Buy	CNH	109,335	Sell	USD	15,261	(196)
20-Oct-2023	Morgan Stanley	Buy	MYR	75,281	Sell	USD	16,310	(23)
20-Oct-2023	Morgan Stanley	Buy	GBP	8,750	Sell	USD	11,143	(57)
20-Dec-2023	JP Morgan	Buy	USD	6,783	Sell	INR	559,782	41
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $21,504)								$ 13,409
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(43,616))								(14,349)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(22,112))								$ (940)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2023	Bank of America Merrill Lynch	(2,417)	$ (571,620)	$ 896
3 Month SOFR Index December 2024	Bank of America Merrill Lynch	935	224,003	(937)
3 Month SOFR Index March 2024	Bank of America Merrill Lynch	1,591	377,067	(809)
3 Month SOFR Index September 2023	Bank of America Merrill Lynch	(4,585)	(1,084,209)	4,224
Australian Dollar Currency December 2023	Bank of America Merrill Lynch	(50)	(3,250)	–
Australian Dollar Currency September 2023	Bank of America Merrill Lynch	922	59,727	(1,286)
British Pound Currency December 2023	Bank of America Merrill Lynch	(100)	(7,916)	37
British Pound Currency September 2023	Bank of America Merrill Lynch	(292)	(23,114)	177
Canadian Dollar Currency September 2023	Bank of America Merrill Lynch	(590)	(43,651)	735
Euribor 3 Month December 2023	Bank of America Merrill Lynch	1,788	465,995	(257)
Euro FX Currency December 2023	Bank of America Merrill Lynch	(24)	(3,270)	15
Euro FX Currency September 2023	Bank of America Merrill Lynch	(416)	(56,433)	1,206
Euro-Bund December 2023	Bank of America Merrill Lynch	(756)	(108,726)	(979)
Euro-Buxl 30 Year Bond December 2023	Bank of America Merrill Lynch	161	23,352	349
Euro-Buxl 30 Year Bond September 2023	Bank of America Merrill Lynch	40	5,803	230
Fed Fund 30 Day August 2023	Bank of America Merrill Lynch	(7,532)	(2,971,298)	199
Fed Fund 30 Day September 2023	Bank of America Merrill Lynch	(56)	(22,089)	1
ICE 3 Month SONIA December 2023	Bank of America Merrill Lynch	1,330	397,160	(1,287)
ICE 3 Month SONIA June 2024	Bank of America Merrill Lynch	1,352	404,179	100
Japan 10 Year Bond (OSE) September 2023	Bank of America Merrill Lynch	(661)	(667,020)	4,925
Japanese Yen Currency December 2023	Bank of America Merrill Lynch	(278)	(24,301)	(47)
Japanese Yen Currency September 2023	Bank of America Merrill Lynch	2,826	243,460	(12,122)
Long Gilt December 2023	Bank of America Merrill Lynch	338	40,921	724
Mexican Peso Currency September 2023	Bank of America Merrill Lynch	3,062	89,946	1,416
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(16,133)	(1,791,267)	(15,224)
U.S. 10 Year Ultra Note December 2023	Bank of America Merrill Lynch	(8,421)	(977,757)	(14,383)
U.S. 2 Year Note (CBT) December 2023	Bank of America Merrill Lynch	3,662	746,333	2,480
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(9,577)	(1,023,991)	(6,718)
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	14,987	1,823,731	30,929
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	2,496	323,154	6,354
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $20,467)				$ 54,997
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(47,194))				(54,049)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(26,727))				$ 948

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 12.81% (28 February 2023: 14.21%)			
140	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 6.957%, due 20/04/2036 *	141	0.05
68	ABFC 2003-OPT1 Trust, Series 2003 OPT1, Class A3, 6.109%, due 25/04/2033 *	65	0.02
1,274	ACE Securities Corp Home Equity Loan Trust Series 2005-HE3, Series 2005 HE3, Class M4, 6.374%, due 25/05/2035 *	1,144	0.40
617	Aegis Asset Backed Securities Trust Mortgage Pass-Through Ctfs Ser 2005-4, Series 2005 4, Class M2, 6.134%, due 25/10/2035 *	573	0.20
950	AGL CLO 12 Ltd, Series 2021 12A, Class D, 144A, 8.438%, due 20/07/2034 *	918	0.32
450	Anchorage Capital CLO 3-R Ltd, Series 2014 3RA, Class E, 144A, 11.127%, due 28/01/2031 *	416	0.15
480	Bain Capital Credit CLO 2022-2 Ltd, Series 2022 2A, Class D1, 144A, 8.996%, due 22/04/2035 *	471	0.16
660	Bain Capital Credit CLO 2023-1 Ltd, Series 2023 1A, Class AN, 144A, 6.573%, due 16/04/2036 *	661	0.23
1,380	Ballyrock CLO 19 Ltd, Series 2022 19A, Class D, 144A, 12.436%, due 20/04/2035 *	1,307	0.46
1,225	Ballyrock CLO 2018-1 Ltd, Series 2018 1A, Class C, 144A, 8.738%, due 20/04/2031 *	1,204	0.42
720	Barings CLO Ltd 2016-II, Series 2016 2A, Class ER2, 144A, 12.088%, due 20/01/2032 *	679	0.24
447	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.646%, due 25/09/2034 *	434	0.15
520	Birch Grove CLO 6 Ltd, Series 2023 6A, Class D, 144A, 11.119%, due 20/07/2035 *	527	0.18
500	Black Diamond Clo 2019-2 Ltd, Series 2019 2A, Class A1A, 144A, 7.037%, due 23/07/2032 *	499	0.17
1,000	BlueMountain CLO XXII Ltd, Series 2018 22A, Class A1, 144A, 6.650%, due 15/07/2031 *	995	0.35
720	CarVal CLO VII-C Ltd, Series 2023 1A, Class A1, 144A, 7.526%, due 20/01/2035 *	724	0.25
850	CIFC Funding 2018-I Ltd, Series 2018 1A, Class C, 144A, 7.322%, due 18/04/2031 *	835	0.29
17	CWHEQ Revolving Home Equity Loan Trust Series 2005-D, Series 2005 D, Class 2A, 5.615%, due 15/11/2035 *	17	0.01
493	Educational Funding Co LLC/The, Series 2006 1A, Class A3, 144A, 5.963%, due 25/04/2033 *	338	0.12
660	Encore Credit Receivables Trust 2005-2, Series 2005 2, Class M4, 6.359%, due 25/11/2035 *	604	0.21
74	First Franklin Mortgage Loan Trust 2003-FF4, Series 2003 FF4, Class M1, 7.233%, due 25/10/2033 *	70	0.02
1,125	FOCUS Brands Funding LLC, Series 2017 1A, Class A2II, 144A, 5.093%, due 30/04/2047	1,051	0.37
540	FS Rialto 2022-FL6 Issuer LLC, Series 2022 FL6, Class A, 144A, 7.894%, due 17/08/2037 *	542	0.19
850	Goldentree Loan Management US Clo 3 Ltd, Series 2018 3A, Class D, 144A, 8.438%, due 20/04/2030 *	839	0.29
1,000	Golub Capital Partners CLO 21M Ltd, Series 2014 21A, Class CR, 144A, 8.063%, due 25/01/2031 *	956	0.33
1,000	Golub Capital Partners CLO 53B Ltd, Series 2021 53A, Class E, 144A, 12.288%, due 20/07/2034 *	936	0.33
150	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 6.926%, due 25/04/2036 *	150	0.05
132	GoodLeap Sustainable Home Solutions Trust 2021-4, Series 2021 4GS, Class A, 144A, 1.930%, due 20/07/2048	100	0.03
250	Greenwood Park CLO Ltd, Series 2018 1A, Class E, 144A, 10.520%, due 15/04/2031 *	207	0.07
1,000	Grippen Park CLO Ltd, Series 2017 1A, Class D, 144A, 8.888%, due 20/01/2030 *	982	0.34
1,400	Harriman Park CLO Ltd, Series 2020 1A, Class ER, 144A, 11.988%, due 20/04/2034 *	1,309	0.46
145	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class C, 144A, 7.127%, due 16/06/2036 *	135	0.05
170	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class D, 144A, 7.777%, due 16/06/2036 *	157	0.05
537	Home Equity Asset Trust 2006-4, Series 2006 4, Class 2A4, 5.989%, due 25/08/2036 *	521	0.18
703	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2005-C, Series 2005 C, Class M2, 6.179%, due 25/10/2035 *	681	0.24
225	Long Beach Mortgage Loan Trust 2005-1, Series 2005 1, Class M4, 6.704%, due 25/02/2035 *	218	0.08
1,000	Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.250%, due 15/10/2031 *	958	0.33
1,270	Marble Point CLO XIV Ltd, Series 2018 2A, Class D, 144A, 9.118%, due 20/01/2032 *	1,186	0.41
533	Mastr Asset Backed Securities Trust 2007-HE2, Series 2007 HE2, Class A1, 6.579%, due 25/08/2037 *	442	0.15
322	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	209	0.07
1,243	Mosaic Solar Loan Trust 2022-1, Series 2022 1A, Class B, 144A, 3.160%, due 20/01/2053	984	0.34
710	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	80	0.03
600	National Collegiate Student Loan Trust 2005-1, Series 2005 1, Class B, 5.809%, due 26/03/2035 *	529	0.18
65	National Collegiate Student Loan Trust 2006-1, Series 2006 1, Class A5, 5.779%, due 25/03/2033 *	62	0.02
790	National Collegiate Student Loan Trust 2006-3, Series 2006 3, Class B, 5.789%, due 26/01/2032 *	599	0.21
730	National Collegiate Student Loan Trust 2007-2, Series 2007 2, Class A4, 5.719%, due 25/01/2033 *	679	0.24
1,302	National Collegiate V Commutation Trust, Series 2007 33A6, Class 1O, 144A, 0.000%, due 25/03/2038 *	309	0.11
2,291	National Collegiate VI 2007-4 Class A-3L Commutation Trust, Series 2007 4VI, Class O, 144A, 6.279%, due 29/03/2038 *†	409	0.14
1,000	Ocean Trails CLO V, Series 2014 5A, Class DRR, 144A, 9.013%, due 13/10/2031 *	903	0.32
600	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.790%, due 15/10/2034 *	592	0.21
650	OCTAGON INVESTMENT PARTNERS 35 Ltd, Series 2018 1A, Class C, 144A, 8.188%, due 20/01/2031 *	607	0.21
940	Option One Mortgage Loan Trust 2005-3, Series 2005 3, Class M4, 6.359%, due 25/08/2035 *	739	0.26
256	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 1A1, 5.866%, due 25/01/2037	205	0.07
516	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 2A1, 5.866%, due 25/01/2037	425	0.15
618	RAMP Series 2006-NC3 Trust, Series 2006 NC3, Class M1, 5.939%, due 25/03/2036 *	594	0.21
1,320	Saranac CLO III Ltd, Series 2014 3A, Class DR, 144A, 8.770%, due 22/06/2030 *	1,110	0.39
320	SMB Private Education Loan Trust 2015-C, Series 2015 C, Class C, 144A, 4.500%, due 17/09/2046	296	0.10
1,153	Sunrun Athena Issuer 2018-1 LLC, Series 2018 1, Class A, 144A, 5.310%, due 30/04/2049	1,075	0.38
540	Symphony CLO 37 Ltd, Series 2022 37A, Class A1A, 144A, 7.626%, due 20/10/2034 *	542	0.19
750	Voya CLO 2016-3 Ltd, Series 2016 3A, Class A1R, 144A, 6.762%, due 18/10/2031 *	749	0.26
639	WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust, Series 2007 HE4, Class 1A, 5.599%, due 25/07/2047 *	446	0.16
600	Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 0.000%, due 20/10/2036 *	600	0.21
Total Asset-Backed Securities (Cost $38,754)		36,735	12.81
Mortgage-Backed Securities — 11.72% (28 February 2023: 12.42%)			
271	Alternative Loan Trust 2007-4CB, Series 2007 4CB, Class 1A5, 5.750%, due 25/04/2037	226	0.08
167	BAMLL Re-REMIC Trust 2016-RRGG10, Series 2016 GG10, Class AJA, 144A, 5.810%, due 10/08/2045 *	36	0.01
546	Banc of America Funding Corp, Series 2015 R3, Class 1A2, 144A, 2.951%, due 27/03/2036 *	443	0.15
780	BANK 2017-BNK7, Series 2017 BNK7, Class A4, 3.175%, due 15/09/2060	716	0.25
140	BBCCRE Trust 2015-GTP, Series 2015 GTP, Class D, 144A, 4.715%, due 10/08/2033 *	111	0.04
840	BBSG 2016-MRP Mortgage Trust, Series 2016 MRP, Class A, 144A, 3.275%, due 05/06/2036	683	0.24
510	BHMS 2018-ATLS, Series 2018 ATLS, Class C, 144A, 7.507%, due 15/07/2035 *	490	0.17
520	BX Trust 2021-VIEW, Series 2021 VIEW, Class C, 144A, 7.774%, due 15/06/2036 *	482	0.17
341	BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.328%, due 15/02/2038 *	329	0.11
430	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.572%, due 10/07/2047 *	399	0.14
770	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	706	0.25
11,041	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class XA, 1.010%, due 15/09/2050 *	294	0.10
586	Citigroup Commercial Mortgage Trust 2018-C5, Series 2018 C5, Class A3, 3.963%, due 10/06/2051	542	0.19
710	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class C, 4.438%, due 10/02/2048 *	585	0.20
520	Connecticut Avenue Securities Trust 2019-R03, Series 2019 R03, Class 1B1, 144A, 9.502%, due 25/09/2031 *	546	0.19
360	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.802%, due 25/10/2039 *	366	0.13
260	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.652%, due 25/01/2040 *	261	0.09
723	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.388%, due 25/10/2041 *	721	0.25
670	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1M2, 144A, 6.838%, due 25/10/2041 *	661	0.23
190	Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1B1, 144A, 8.038%, due 25/12/2041 *	188	0.07

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
700	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.388%, due 25/03/2042 *	711	0.25
250	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.396%, due 25/06/2043 *	255	0.09
940	CSAIL 2016-C5 Commercial Mortgage Trust, Series 2016 C5, Class A5, 3.757%, due 15/11/2048	895	0.31
360	CSAIL 2017-C8 Commercial Mortgage Trust, Series 2017 C8, Class C, 4.432%, due 15/06/2050 *	294	0.10
1,480	CSMC 2014-USA OA LLC, Series 2014 USA, Class F, 144A, 4.373%, due 15/09/2037	582	0.20
630	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class F, 144A, 9.794%, due 15/07/2032 *	581	0.20
585	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 1A1B, 5.568%, due 19/04/2047 *	484	0.17
630	Fannie Mae Connecticut Avenue Securities, Series 2017 C07, Class 1B1, 9.402%, due 25/05/2030 *	673	0.23
556	Fannie Mae Connecticut Avenue Securities, Series 2018 C01, Class 1B1, 8.952%, due 25/07/2030 *	589	0.21
600	Fannie Mae or Freddie Mac, 30 year, TBA, 4.500% ±	569	0.20
91	Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	89	0.03
520	Freddie Mac Stacr Remic Trust 2020-DNA1, Series 2020 DNA1, Class B1, 144A, 7.702%, due 25/01/2050 *	517	0.18
500	Freddie Mac STACR REMIC Trust 2020-DNA5, Series 2020 DNA5, Class B1, 144A, 10.088%, due 25/10/2050 *	541	0.19
680	Freddie Mac STACR REMIC Trust 2020-DNA6, Series 2020 DNA6, Class B1, 144A, 8.288%, due 25/12/2050 *	673	0.23
580	Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.788%, due 25/10/2033 *	598	0.21
600	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B1, 144A, 8.338%, due 25/01/2034 *	598	0.21
290	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.688%, due 25/10/2041 *	291	0.10
164	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2017 SPI1, Class B, 144A, 4.118%, due 25/09/2047 *	109	0.04
356	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2021 DNA2, Class M2, 144A, 7.588%, due 25/08/2033 *	356	0.12
590	GS Mortgage Securities Corp Trust 2017-375H, Series 2017 375H, Class A, 144A, 3.591%, due 10/09/2037 *	524	0.18
457	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class C, 144A, 9.675%, due 15/09/2031 *	167	0.06
750	GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050	602	0.21
58	GSMPS Mortgage Loan Trust 2006-RP1, Series 2006 RP1, Class 1A2, 144A, 7.500%, due 25/01/2036	51	0.02
330	Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	303	0.11
1,199	Impac Secured Assets Trust 2006-3, Series 2006 3, Class A7, 5.969%, due 25/11/2036 *	957	0.33
340	J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE, Series 2016 NINE, Class A, 144A, 2.949%, due 06/09/2038 *	304	0.11
1,010	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHMZ, Series 2018 PHMZ, Class M, 144A, 13.933%, due 15/06/2035 *†ε	–	–
1	JP Morgan Chase Commercial Mortgage Securities Trust 2007-LDP12, Series 2007 LD12, Class AJ, 6.561%, due 15/02/2051 *	1	–
900	JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT, Series 2018 WPT, Class FFL, 144A, 8.705%, due 05/07/2033 *	725	0.25
280	JP Morgan Resecuritization Trust Series 2009-10, Series 2009 10, Class 7A2, 144A, 5.018%, due 26/02/2037 *	116	0.04
31	ML-CFC Commercial Mortgage Trust 2007-5, Series 2007 5, Class AJ, 5.450%, due 12/08/2048 *	8	–
31	ML-CFC Commercial Mortgage Trust 2007-5, Series 2007 5, Class AJFL, 144A, 5.450%, due 12/08/2048 *	8	–
500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, Series 2015 C27, Class A4, 3.753%, due 15/12/2047	476	0.17
381	Morgan Stanley Capital I Trust 2018-MP, Series 2018 MP, Class A, 144A, 4.419%, due 11/07/2040 *	312	0.11
150	Morgan Stanley Mortgage Loan Trust 2005-2AR, Series 2005 2AR, Class B1, 5.929%, due 25/04/2035 *	113	0.04
880	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class D, 144A, 4.544%, due 15/08/2036 *	564	0.20
361	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class E, 144A, 4.544%, due 15/08/2036 *	194	0.07
687	New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class B2, 144A, 4.250%, due 25/09/2056 *	628	0.22
220	New Residential Mortgage Loan Trust 2021-NQM2R, Series 2021 NQ2R, Class A3, 144A, 1.353%, due 25/10/2058 *	196	0.07
419	Nomura Resecuritization Trust 2015-4R, Series 2015 4R, Class 2A2, 144A, 2.903%, due 26/10/2036 *	359	0.12
242	PMT Credit Risk Transfer Trust, 144A, 8.883%, due 29/10/2024 *	238	0.08
391	Seasoned Credit Risk Transfer Trust Series 2017-1, Series 2017 1, Class M1, 144A, 4.000%, due 25/01/2056 *	387	0.13
1,141	Seasoned Credit Risk Transfer Trust Series 2018-1, Series 2018 1, Class M, 4.750%, due 25/05/2057 *	1,059	0.37
790	Seasoned Credit Risk Transfer Trust Series 2018-4, Series 2018 4, Class M, 144A, 4.750%, due 25/03/2058	685	0.24
422	Sequoia Mortgage Trust 2007-2, Series 2007 2, Class 1A3, 6.068%, due 20/06/2036 *	389	0.14
250	Starwood Retail Property Trust 2014-STAR, Series 2014 STAR, Class C, 144A, 8.500%, due 15/11/2027 *	26	0.01
410	Starwood Retail Property Trust 2014-STAR, Series 2014 STAR, Class D, 144A, 8.500%, due 15/11/2027 *	16	0.01
370	Starwood Retail Property Trust 2014-STAR, Series 2014 STAR, Class E, 144A, 8.500%, due 15/11/2027 *†	2	–
853	Tharaldson Hotel Portfolio Trust 2018-THPT, Series 2018 THL, Class D, 144A, 7.731%, due 11/11/2034 *	831	0.29
834	Tharaldson Hotel Portfolio Trust 2018-THPT, Series 2018 THL, Class E, 144A, 8.911%, due 11/11/2034 *	808	0.28
891	Tharaldson Hotel Portfolio Trust 2018-THPT, Series 2018 THL, Class F, 144A, 9.684%, due 11/11/2034 *	859	0.30
34	Wachovia Bank Commercial Mortgage Trust Series 2007-C33, Series 2007 C33, Class AJ, 5.926%, due 15/02/2051 *	30	0.01
99	WaMu Mortgage Pass-Through Certificates Series 2005-AR17 Trust, Series 2005 AR17, Class A1C3, 6.389%, due 25/12/2045 *	64	0.02
2,284	WaMu Mortgage Pass-Through Certificates Series 2005-AR2 Trust, Series 2005 AR2, Class B1, 6.224%, due 25/01/2045 *	1,858	0.65
320	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust, Series 2006 AR13, Class 2A, 5.930%, due 25/10/2046 *	288	0.10
127	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust, Series 2006 AR3, Class A1B, 5.430%, due 25/02/2046 *	111	0.04
651	Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	516	0.18
724	Wells Fargo Commercial Mortgage Trust 2017-C38, Series 2017 C38, Class A4, 3.190%, due 15/07/2050	665	0.23
Total Mortgage-Backed Securities (Cost $37,924)		33,630	11.72
Corporate Bonds and Notes — 60.62% (28 February 2023: 59.17%)			
Argentina — 0.35% (28 February 2023: 0.35%)			
410	Transportadora de Gas del Sur SA, 144A, 6.750%, due 02/05/2025	388	0.13
290	YPF SA, 144A, 8.500%, due 28/07/2025	274	0.10
420	YPF SA, 144A, 6.950%, due 21/07/2027	355	0.12
		1,017	0.35
Belgium — 0.37% (28 February 2023: 0.37%)			
EUR 1,000	KBC Group NV, 4.750%, Perpetual *	1,068	0.37
Bermuda — 0.39% (28 February 2023: 0.38%)			
40	Aspen Insurance Holdings Ltd, 4.650%, due 15/11/2023	40	0.02
1,130	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	1,068	0.37
		1,108	0.39
Brazil — 0.88% (28 February 2023: 1.03%)			
460	B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	389	0.14
350	Braskem Netherlands Finance BV, 144A, 4.500%, due 10/01/2028	319	0.11
370	MercadoLibre Inc, 3.125%, due 14/01/2031	297	0.10
490	Petrobras Global Finance BV, 6.850%, due 05/06/2115	430	0.15
800	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	633	0.22
450	Vale Overseas Ltd, 6.875%, due 10/11/2039	470	0.16
		2,538	0.88
Canada — 2.90% (28 February 2023: 2.18%)			
780	Air Canada, 144A, 3.875%, due 15/08/2026	721	0.25
120	ATS Corp, 144A, 4.125%, due 15/12/2028	107	0.04
770	Bombardier Inc, 144A, 7.875%, due 15/04/2027	769	0.27
250	Cascades Inc/Cascades USA Inc, 144A, 5.375%, due 15/01/2028	236	0.08
CAD 420	Doman Building Materials Group Ltd, 144A, 5.250%, due 15/05/2026	273	0.09
600	GFL Environmental Inc, 144A, 5.125%, due 15/12/2026	581	0.20
1,300	GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	1,179	0.41
280	Hudbay Minerals Inc, 144A, 4.500%, due 01/04/2026	264	0.09
390	Hudbay Minerals Inc, 144A, 6.125%, due 01/04/2029	367	0.13

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
Canada — (continued)			
440	MEG Energy Corp, 144A, 7.125%, due 01/02/2027	446	0.16
1,050	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	1,004	0.35
500	Open Text Corp, 144A, 3.875%, due 15/02/2028	445	0.15
270	Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	233	0.08
250	Superior Plus LP / Superior General Partner Inc, 144A, 4.500%, due 15/03/2029	220	0.08
400	Toronto-Dominion Bank/The, 8.125%, due 31/10/2082 *	403	0.14
250	TransAlta Corp, 7.750%, due 15/11/2029	259	0.09
860	TransAlta Corp, 6.500%, due 15/03/2040	823	0.29
		8,330	2.90
Cayman Islands — 0.42% (28 February 2023: 0.42%)			
1,274	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	1,198	0.42
Chile — 0.17% (28 February 2023: 0.21%)			
803	VTR Comunicaciones SpA, 144A, 5.125%, due 15/01/2028	498	0.17
China — 0.18% (28 February 2023: 0.30%)			
400	Country Garden Holdings Co Ltd, 8.000%, due 27/01/2024	51	0.01
200	Prosperous Ray Ltd, 4.625%, due 12/11/2023	199	0.07
370	Prosus NV, 144A, 3.061%, due 13/07/2031	281	0.10
		531	0.18
Denmark — 0.28% (28 February 2023: 0.29%)			
800	Danske Bank A/S, 144A, 6.466%, due 09/01/2026 *	801	0.28
France — 0.76% (28 February 2023: 0.74%)			
200	Altice France SA/France, 144A, 8.125%, due 01/02/2027	169	0.06
550	BNP Paribas SA, 144A, 7.750%, Perpetual *	536	0.19
1,470	Credit Agricole SA, 144A, 8.125%, Perpetual *	1,469	0.51
		2,174	0.76
Germany — 0.75% (28 February 2023: 0.78%)			
320	Cheplapharm Arzneimittel GmbH, 144A, 5.500%, due 15/01/2028	290	0.10
620	Mercer International Inc, 5.125%, due 01/02/2029	508	0.18
EUR 100	Nidda BondCo GmbH, 5.000%, due 30/09/2025	108	0.04
800	ZF North America Capital Inc, 144A, 4.750%, due 29/04/2025	778	0.27
460	ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	466	0.16
		2,150	0.75
Guatemala — 0.10% (28 February 2023: 0.11%)			
363	Millicom International Cellular SA, 144A, 4.500%, due 27/04/2031	287	0.10
Hong Kong — 0.29% (28 February 2023: 0.29%)			
230	Melco Resorts Finance Ltd, 144A, 4.875%, due 06/06/2025	219	0.08
730	Melco Resorts Finance Ltd, 144A, 5.375%, due 04/12/2029	613	0.21
		832	0.29
Ireland — 0.32% (28 February 2023: 0.33%)			
630	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	512	0.18
420	Avolon Holdings Funding Ltd, 144A, 4.250%, due 15/04/2026	397	0.14
		909	0.32
Israel — 0.70% (28 February 2023: 0.50%)			
1,030	Teva Pharmaceutical Finance Co LLC, 6.150%, due 01/02/2036	950	0.33
500	Teva Pharmaceutical Finance Netherlands III BV, 4.750%, due 09/05/2027	468	0.16
550	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	584	0.21
		2,002	0.70
Italy — 0.45% (28 February 2023: 0.46%)			
230	Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	221	0.08
530	UniCredit SpA, 144A, 7.296%, due 02/04/2034 *	511	0.18
640	UniCredit SpA, 144A, 5.459%, due 30/06/2035 *	556	0.19
		1,288	0.45
Kazakhstan — 0.20% (28 February 2023: 0.20%)			
380	KazMunayGas National Co JSC, 144A, 4.750%, due 19/04/2027	358	0.13
230	QazaqGaz NC JSC, 144A, 4.375%, due 26/09/2027	212	0.07
		570	0.20
Kuwait — 0.19% (28 February 2023: 0.27%)			
530	MEGlobal Canada ULC, 144A, 5.875%, due 18/05/2030	536	0.19
Luxembourg — 0.98% (28 February 2023: 0.94%)			
370	Altice Financing SA, 144A, 5.000%, due 15/01/2028	301	0.11
1,650	Altice France Holding SA, 144A, 10.500%, due 15/05/2027	897	0.31
500	ARD Finance SA, 144A, 6.500%, due 30/06/2027	402	0.14
GBP 570	Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	636	0.22
587	FAGE International SA / FAGE USA Dairy Industry Inc, 144A, 5.625%, due 15/08/2026	565	0.20
		2,801	0.98
Macau — 0.80% (28 February 2023: 0.82%)			
270	Sands China Ltd, 5.375%, due 08/08/2025	261	0.09
200	Sands China Ltd, 5.650%, due 08/08/2028	189	0.06
200	Sands China Ltd, 3.100%, due 08/03/2029	167	0.06
200	Sands China Ltd, 3.500%, due 08/08/2031	161	0.06
1,550	Wynn Macau Ltd, 144A, 4.875%, due 01/10/2024	1,515	0.53
		2,293	0.80
Malaysia — 0.11% (28 February 2023: 0.12%)			
490	Axiata Spv5 Labuan Ltd, 3.064%, due 19/08/2050	327	0.11
Mexico — 0.32% (28 February 2023: 0.35%)			
1,020	Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.500%, Perpetual *	931	0.32
Netherlands — 0.46% (28 February 2023: 0.48%)			
EUR 1,000	Cooperatieve Rabobank UA, 4.625%, Perpetual *	993	0.35
EUR 310	Stichting AK Rabobank Certificaten, 6.500%, Perpetual	314	0.11
		1,307	0.46
Singapore — 0.08% (28 February 2023: 0.08%)			
220	Oversea-Chinese Banking Corp Ltd, 4.250%, due 19/06/2024	217	0.08
South Africa — 0.09% (28 February 2023: 0.09%)			
310	Sasol Financing USA LLC, 5.500%, due 18/03/2031	248	0.09
Switzerland — 1.53% (28 February 2023: 1.75%)			
720	Credit Suisse AG/New York NY, 4.750%, due 09/08/2024	710	0.25
250	Credit Suisse AG/New York NY, 3.625%, due 09/09/2024	243	0.08
500	Credit Suisse AG/New York NY, 7.950%, due 09/01/2025	510	0.18
1,500	UBS Group AG, 144A, 7.000%, Perpetual *	1,491	0.52
640	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	580	0.20
920	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 9.500%, due 01/06/2028	850	0.30
		4,384	1.53
United Arab Emirates — 0.08% (28 February 2023: 0.23%)			
260	DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	241	0.08
United Kingdom — 2.01% (28 February 2023: 1.64%)			
210	Barclays Plc, 7.750%, Perpetual *	211	0.07
GBP 680	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	791	0.28
EUR 320	Lloyds Banking Group Plc, 4.947%, Perpetual *	324	0.11
250	Lloyds Banking Group Plc, 7.500%, Perpetual *	244	0.08
480	Lloyds Banking Group Plc, 8.000%, Perpetual *	436	0.15
442	Mclaren Finance Plc, 144A, 7.500%, due 01/08/2026	392	0.14
GBP 970	NatWest Group Plc, 4.500%, Perpetual *	937	0.33
690	Neptune Energy Bondco Plc, 144A, 6.625%, due 15/05/2025	687	0.24
GBP 800	Saga Plc, 5.500%, due 15/07/2026	775	0.27
750	Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	687	0.24
330	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	276	0.10
		5,760	2.01
United States — 43.34% (28 February 2023: 42.60%)			
574	Abercrombie & Fitch Management Co, 144A, 8.750%, due 15/07/2025	585	0.20
1,103	Accelerate360 Holdings LLC, 144A, 8.000%, due 01/03/2028	1,145	0.40
330	Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	268	0.09
630	AdaptHealth LLC, 144A, 6.125%, due 01/08/2028	569	0.20
286	Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	267	0.09
690	Advanced Drainage Systems Inc, 144A, 6.375%, due 15/06/2030	680	0.24
447	Akumin Escrow Inc, 144A, 7.500%, due 01/08/2028	297	0.10
300	Akumin Inc, 144A, 7.000%, due 01/11/2025	227	0.08
240	Alcoa Nederland Holding BV, 144A, 6.125%, due 15/05/2028	237	0.08
1,310	Allen Media LLC / Allen Media Co-Issuer Inc, 144A, 10.500%, due 15/02/2028	751	0.26
300	Allied Universal Holdco LLC / Allied Universal Finance Corp, 144A, 6.625%, due 15/07/2026	286	0.10

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
340	Altria Group Inc, 5.950%, due 14/02/2049	317	0.11
300	AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	205	0.07
293	American Airlines 2017-1 Class B Pass Through Trust, Series B, 4.950%, due 15/02/2025	284	0.10
430	American Airlines Inc, 144A, 7.250%, due 15/02/2028	423	0.15
28	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.500%, due 20/04/2026	27	0.01
720	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	689	0.24
1,220	American News Co LLC, 144A, 8.500%, due 01/09/2026	1,377	0.48
190	Antero Resources Corp, 144A, 5.375%, due 01/03/2030	178	0.06
210	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	205	0.07
480	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 4.000%, due 01/09/2029	391	0.14
740	AthenaHealth Group Inc, 144A, 6.500%, due 15/02/2030	643	0.22
90	Aviation Capital Group LLC, 144A, 5.500%, due 15/12/2024	89	0.03
350	Ball Corp, 2.875%, due 15/08/2030	287	0.10
340	Ball Corp, 3.125%, due 15/09/2031	276	0.10
320	Bath & Body Works Inc, 5.250%, due 01/02/2028	307	0.11
510	Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	498	0.17
340	Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	307	0.11
280	Bausch Health Cos Inc, 144A, 6.125%, due 01/02/2027	184	0.06
140	Bausch Health Cos Inc, 144A, 7.000%, due 15/01/2028	64	0.02
70	Bausch Health Cos Inc, 144A, 5.000%, due 30/01/2028	30	0.01
280	Beacon Roofing Supply Inc, 144A, 6.500%, due 01/08/2030	277	0.10
1,540	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	1,482	0.52
320	Black Knight InfoServ LLC, 144A, 3.625%, due 01/09/2028	297	0.10
1,140	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	1,144	0.40
360	Boeing Co/The, 3.250%, due 01/02/2035	289	0.10
500	Boeing Co/The, 5.805%, due 01/05/2050	487	0.17
480	Boyne USA Inc, 144A, 4.750%, due 15/05/2029	434	0.15
520	Builders FirstSource Inc, 144A, 4.250%, due 01/02/2032	443	0.15
480	Burford Capital Global Finance LLC, 144A, 6.875%, due 15/04/2030	441	0.15
370	Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	375	0.13
1,220	Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	1,226	0.43
1,160	Carnival Corp, 144A, 5.750%, due 01/03/2027	1,093	0.38
290	Carnival Corp, 144A, 4.000%, due 01/08/2028	260	0.09
180	Carnival Corp, 144A, 7.000%, due 15/08/2029	183	0.06
150	Carnival Corp, 144A, 10.500%, due 01/06/2030	160	0.06
160	Carriage Purchaser Inc, 144A, 7.875%, due 15/10/2029	120	0.04
460	Carriage Services Inc, 144A, 4.250%, due 15/05/2029	400	0.14
1,330	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 7.375%, due 01/03/2031	1,323	0.46
870	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	706	0.25
120	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	95	0.03
380	CDW LLC / CDW Finance Corp, 4.125%, due 01/05/2025	368	0.13
170	CDW LLC / CDW Finance Corp, 3.250%, due 15/02/2029	148	0.05
1,290	Central Parent Inc / CDK Global Inc, 144A, 7.250%, due 15/06/2029	1,274	0.44
60	Charles Schwab Corp/The, 2.900%, due 03/03/2032	50	0.02
320	Charles Schwab Corp/The, 5.853%, due 19/05/2034 *	321	0.11
320	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	298	0.10
680	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	599	0.21
210	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	178	0.06
420	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	323	0.11
1,020	Chord Energy Corp, 144A, 6.375%, due 01/06/2026	1,006	0.35
430	CHS/Community Health Systems Inc, 144A, 8.000%, due 15/03/2026	420	0.15
1,050	CHS/Community Health Systems Inc, 144A, 6.125%, due 01/04/2030	605	0.21
490	CHS/Community Health Systems Inc, 144A, 4.750%, due 15/02/2031	365	0.13
470	Citigroup Inc, Series W, 4.000%, Perpetual *	422	0.15
610	Clarios Global LP / Clarios US Finance Co, 144A, 8.500%, due 15/05/2027	617	0.22
1,380	Comerica Bank, 2.500%, due 23/07/2024	1,314	0.46
450	CommScope Inc, 144A, 6.000%, due 01/03/2026	409	0.14
620	CommScope Inc, 144A, 4.750%, due 01/09/2029	461	0.16
910	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	870	0.30
910	CoreCivic Inc, 8.250%, due 15/04/2026	914	0.32
350	Crescent Energy Finance LLC, 144A, 9.250%, due 15/02/2028	358	0.13
310	Crowdstrike Holdings Inc, 3.000%, due 15/02/2029	267	0.09
450	CSC Holdings LLC, 5.250%, due 01/06/2024	427	0.15
1,260	CSC Holdings LLC, 144A, 7.500%, due 01/04/2028	802	0.28
1,190	CSC Holdings LLC, 144A, 11.250%, due 15/05/2028	1,175	0.41
670	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	478	0.17
300	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	303	0.11
520	CVS Health Corp, 5.250%, due 21/02/2033	509	0.18
1,000	Darling Ingredients Inc, 144A, 6.000%, due 15/06/2030	978	0.34
470	DCP Midstream Operating LP, 144A, 6.750%, due 15/09/2037	497	0.17
1,430	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	1,269	0.44
800	DISH DBS Corp, 5.875%, due 15/11/2024	745	0.26
400	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	311	0.11
1,210	DISH Network Corp, zero coupon, due 15/12/2025	785	0.27
116	Diversified Healthcare Trust, 9.750%, due 15/06/2025	114	0.04
760	DraftKings Holdings Inc, zero coupon, due 15/03/2028	583	0.20
490	Earthstone Energy Holdings LLC, 144A, 9.875%, due 15/07/2031	538	0.19
623	Endeavor Energy Resources LP / EER Finance Inc, 144A, 5.750%, due 30/01/2028	610	0.21
220	Energy Transfer LP, 5.350%, due 15/05/2045	188	0.07
260	Energy Transfer LP, 6.250%, due 15/04/2049	249	0.09
320	Energy Transfer LP, Series G, 7.125%, Perpetual *	284	0.10
260	Entegris Inc, 144A, 4.375%, due 15/04/2028	237	0.08
330	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	275	0.10
170	EQM Midstream Partners LP, 144A, 6.000%, due 01/07/2025	169	0.06
190	EQM Midstream Partners LP, 144A, 6.500%, due 01/07/2027	189	0.07
740	EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2030	760	0.27
360	EQT Corp, 6.125%, due 01/02/2025	360	0.13
80	EQT Corp, 7.000%, due 01/02/2030	84	0.03
770	FirstCash Inc, 144A, 5.625%, due 01/01/2030	700	0.24
250	FirstEnergy Corp, Series B, 4.150%, due 15/07/2027	236	0.08
220	FirstEnergy Corp, 2.650%, due 01/03/2030	185	0.06
426	Five Point Operating Co LP / Five Point Capital Corp, 144A, 7.875%, due 15/11/2025	398	0.14
830	Foot Locker Inc, 144A, 4.000%, due 01/10/2029	625	0.22
1,300	Ford Motor Co, 3.250%, due 12/02/2032	1,016	0.35
1,780	Ford Motor Co, 6.100%, due 19/08/2032	1,702	0.59
450	Ford Motor Credit Co LLC, 5.125%, due 16/06/2025	438	0.15
200	Ford Motor Credit Co LLC, 3.625%, due 17/06/2031	162	0.06
1,930	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	1,734	0.60
1,370	Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	1,220	0.43
480	Gannett Holdings LLC, 144A, 6.000%, due 01/11/2026	412	0.14
220	Gartner Inc, 144A, 3.625%, due 15/06/2029	193	0.07
1,440	Gen Digital Inc, 144A, 7.125%, due 30/09/2030	1,451	0.51
540	GEO Group Inc/The, 10.500%, due 30/06/2028	541	0.19
950	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	830	0.29
440	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 5.750%, due 20/01/2026	408	0.14
650	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 6.250%, due 15/04/2032	597	0.21
580	Howard Midstream Energy Partners LLC, 144A, 6.750%, due 15/01/2027	559	0.20
340	Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	352	0.12
500	Humana Inc, 5.875%, due 01/03/2033	518	0.18
1,120	IIP Operating Partnership LP, 5.500%, due 25/05/2026	994	0.35
1,380	Jane Street Group / JSG Finance Inc, 144A, 4.500%, due 15/11/2029	1,213	0.42
270	Jazz Securities DAC, 144A, 4.375%, due 15/01/2029	242	0.08
60	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 4.250%, due 01/02/2027	54	0.02
220	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 4.750%, due 15/06/2029	185	0.06
1,130	Las Vegas Sands Corp, 3.200%, due 08/08/2024	1,095	0.38
100	Las Vegas Sands Corp, 3.500%, due 18/08/2026	93	0.03
300	Legacy LifePoint Health LLC, 144A, 4.375%, due 15/02/2027	260	0.09
620	Legends Hospitality Holding Co LLC / Legends Hospitality Co-Issuer Inc, 144A, 5.000%, due 01/02/2026	583	0.20
370	LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	366	0.13

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
490	LPL Holdings Inc, 144A, 4.000%, due 15/03/2029	436	0.15
290	Match Group Holdings II LLC, 144A, 4.625%, due 01/06/2028	268	0.09
302	McClatchy Co LLC/The, 144A, 11.000%, due 15/07/2027	334	0.12
780	Medline Borrower LP, 144A, 5.250%, due 01/10/2029	693	0.24
660	Michaels Cos Inc/The, 144A, 7.875%, due 01/05/2029	458	0.16
560	Midcap Financial Issuer Trust, 144A, 6.500%, due 01/05/2028	499	0.17
160	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	160	0.06
300	Minerals Technologies Inc, 144A, 5.000%, due 01/07/2028	276	0.10
930	Mohegan Tribal Gaming Authority, 144A, 13.250%, due 15/12/2027	990	0.35
670	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, due 15/03/2031	435	0.15
90	MSCI Inc, 144A, 3.875%, due 15/02/2031	79	0.03
1,480	NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	1,397	0.49
410	NCR Corp, 144A, 5.125%, due 15/04/2029	373	0.13
300	Newell Brands Inc, 4.000%, due 01/12/2024	292	0.10
410	Newell Brands Inc, 4.700%, due 01/04/2026	393	0.14
250	Newell Brands Inc, 5.875%, due 01/04/2036	222	0.08
140	Newell Brands Inc, 6.000%, due 01/04/2046	114	0.04
570	NMI Holdings Inc, 144A, 7.375%, due 01/06/2025	574	0.20
300	Noble Finance II LLC, 144A, 8.000%, due 15/04/2030	310	0.11
900	Northern Oil and Gas Inc, 144A, 8.125%, due 01/03/2028	903	0.32
2,790	Northwest Acquisitions ULC / Dominion Finco Inc, 144A, 7.125%, due 01/11/2022 ∞ε	–	–
390	Occidental Petroleum Corp, 7.150%, due 15/05/2028	403	0.14
690	Occidental Petroleum Corp, 6.450%, due 15/09/2036	706	0.25
1,380	Occidental Petroleum Corp, 7.950%, due 15/06/2039	1,552	0.54
140	Occidental Petroleum Corp, 4.400%, due 15/08/2049	100	0.04
120	Olin Corp, 5.000%, due 01/02/2030	110	0.04
1,050	Option Care Health Inc, 144A, 4.375%, due 31/10/2029	925	0.32
210	Pactiv LLC, 8.375%, due 15/04/2027	212	0.07
1,104	Park-Ohio Industries Inc, 6.625%, due 15/04/2027	959	0.33
390	Paysafe Finance Plc / Paysafe Holdings US Corp, 144A, 4.000%, due 15/06/2029	331	0.12
430	PECF USS Intermediate Holding III Corp, 144A, 8.000%, due 15/11/2029	275	0.10
1,580	Permian Resources Operating LLC, 144A, 5.875%, due 01/07/2029	1,525	0.53
570	Plains All American Pipeline LP, Series B, 9.736%, Perpetual *	526	0.18
1,090	PM General Purchaser LLC, 144A, 9.500%, due 01/10/2028	1,051	0.37
370	PNC Financial Services Group Inc/The, 6.037%, due 28/10/2033 *	376	0.13
350	PNC Financial Services Group Inc/The, 5.068%, due 24/01/2034 *	332	0.12
880	Prime Security Services Borrower LLC / Prime Finance Inc, 144A, 3.375%, due 31/08/2027	783	0.27
350	QVC Inc, 4.850%, due 01/04/2024	340	0.12
750	QVC Inc, 4.450%, due 15/02/2025	675	0.24
310	QVC Inc, 4.375%, due 01/09/2028	176	0.06
420	Rackspace Technology Global Inc, 144A, 3.500%, due 15/02/2028	200	0.07
370	Radiology Partners Inc, 144A, 9.250%, due 01/02/2028	146	0.05
1,140	Range Resources Corp, 8.250%, due 15/01/2029	1,185	0.41
30	Range Resources Corp, 144A, 4.750%, due 15/02/2030	27	0.01
1,580	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 3.625%, due 01/03/2029	1,346	0.47
230	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 4.000%, due 15/10/2033	182	0.06
590	Rockies Express Pipeline LLC, 144A, 7.500%, due 15/07/2038	561	0.20
134	Royal Caribbean Cruises Ltd, 144A, 11.500%, due 01/06/2025	142	0.05
490	Royal Caribbean Cruises Ltd, 144A, 4.250%, due 01/07/2026	457	0.16
310	Royal Caribbean Cruises Ltd, 144A, 11.625%, due 15/08/2027	338	0.12
280	Royal Caribbean Cruises Ltd, 144A, 9.250%, due 15/01/2029	299	0.10
240	RR Donnelley & Sons Co, 144A, 9.750%, due 31/07/2028	240	0.08
970	Sally Holdings LLC / Sally Capital Inc, 5.625%, due 01/12/2025	964	0.34
200	Sealed Air Corp/Sealed Air Corp US, 144A, 6.125%, due 01/02/2028	197	0.07
900	Service Properties Trust, 5.500%, due 15/12/2027	798	0.28
530	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 4.625%, due 01/11/2026	496	0.17
550	Smyrna Ready Mix Concrete LLC, 144A, 6.000%, due 01/11/2028	529	0.18
1,240	Southwestern Energy Co, 8.375%, due 15/09/2028	1,292	0.45
880	Southwestern Energy Co, 4.750%, due 01/02/2032	781	0.27
508	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	509	0.18
610	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	611	0.21
500	Sprint Capital Corp, 8.750%, due 15/03/2032	596	0.21
530	StoneMor Inc, 144A, 8.500%, due 15/05/2029	443	0.15
565	StoneX Group Inc, 144A, 8.625%, due 15/06/2025	573	0.20
320	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 144A, 9.000%, due 15/10/2026	309	0.11
490	Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	432	0.15
260	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	233	0.08
1,010	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	929	0.32
190	Tenet Healthcare Corp, 4.625%, due 15/06/2028	175	0.06
310	Time Warner Cable LLC, 6.750%, due 15/06/2039	300	0.10
1,520	Titan International Inc, 7.000%, due 30/04/2028	1,450	0.51
260	TKC Holdings Inc, 144A, 6.875%, due 15/05/2028	235	0.08
780	TopBuild Corp, 144A, 3.625%, due 15/03/2029	672	0.23
710	TransDigm Inc, 144A, 6.250%, due 15/03/2026	704	0.25
200	TransDigm Inc, 144A, 6.750%, due 15/08/2028	201	0.07
238	Transocean Inc, 144A, 8.750%, due 15/02/2030	243	0.09
1,220	Triumph Group Inc, 144A, 9.000%, due 15/03/2028	1,230	0.43
300	Truist Financial Corp, 5.122%, due 26/01/2034 *	282	0.10
410	Truist Financial Corp, 5.867%, due 08/06/2034 *	406	0.14
1,660	Tutor Perini Corp, 144A, 6.875%, due 01/05/2025	1,503	0.52
52	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, due 15/01/2026	50	0.02
80	United Airlines Inc, 144A, 4.375%, due 15/04/2026	75	0.03
1,490	United Airlines Inc, 144A, 4.625%, due 15/04/2029	1,327	0.46
280	United Rentals North America Inc, 5.500%, due 15/05/2027	275	0.10
170	United Rentals North America Inc, 4.875%, due 15/01/2028	162	0.06
520	United Rentals North America Inc, 144A, 6.000%, due 15/12/2029	517	0.18
930	United Rentals North America Inc, 5.250%, due 15/01/2030	885	0.31
140	Upbound Group Inc, 144A, 6.375%, due 15/02/2029	127	0.04
310	US Bancorp, 4.839%, due 01/02/2034 *	288	0.10
430	US Bancorp, 5.836%, due 12/06/2034 *	430	0.15
154	US Renal Care Inc, 144A, 10.625%, due 28/06/2028	99	0.03
970	Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	946	0.33
180	Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	153	0.05
120	Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	98	0.03
410	Venture Global LNG Inc, 144A, 8.375%, due 01/06/2031	414	0.14
170	Vericast Corp, 144A, 11.000%, due 15/09/2026	178	0.06
200	Vericast Corp, 144A, 12.500%, due 15/12/2027	227	0.08
830	Vertiv Group Corp, 144A, 4.125%, due 15/11/2028	746	0.26
160	Viavi Solutions Inc, 144A, 3.750%, due 01/10/2029	133	0.05
490	Viking Cruises Ltd, 144A, 9.125%, due 15/07/2031	507	0.18
190	Viking Ocean Cruises Ship VII Ltd, 144A, 5.625%, due 15/02/2029	177	0.06
880	Viper Energy Partners LP, 144A, 5.375%, due 01/11/2027	849	0.30
630	VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	585	0.20
340	Warnermedia Holdings Inc, 3.755%, due 15/03/2027	319	0.11
450	Western Midstream Operating LP, 3.100%, due 01/02/2025	431	0.15
990	Western Midstream Operating LP, 5.450%, due 01/04/2044	833	0.29
1,000	Western Midstream Operating LP, 5.300%, due 01/03/2048	821	0.29
170	Williams Cos Inc/The, 8.750%, due 15/03/2032	199	0.07
490	Winnebago Industries Inc, 144A, 6.250%, due 15/07/2028	477	0.17
400	WW International Inc, 144A, 4.500%, due 15/04/2029	277	0.10
217	XPO CNW Inc, 6.700%, due 01/05/2034	216	0.08
600	XPO Escrow Sub LLC, 144A, 7.500%, due 15/11/2027	611	0.21
290	XPO Inc, 144A, 6.250%, due 01/06/2028	285	0.10
710	Ziff Davis Inc, 144A, 4.625%, due 15/10/2030	611	0.21
		124,303	43.34
Zambia — 1.12% (28 February 2023: 0.83%)			
207	First Quantum Minerals Ltd, 144A, 7.500%, due 01/04/2025	207	0.07
610	First Quantum Minerals Ltd, 144A, 6.875%, due 01/03/2026	601	0.21
1,600	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	1,560	0.54

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
Zambia — (continued)				
	840	First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	856	0.30
			3,224	1.12
Total Corporate Bonds and Notes (Cost $186,150)			173,873	60.62
Government Bonds and Notes — 3.60% (28 February 2023: 5.45%)				
Angola — 0.06% (28 February 2023: 0.07%)				
	210	Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	173	0.06
Argentina — 0.59% (28 February 2023: 0.68%)				
	8	Argentine Republic Government International Bond, 1.000%, due 09/07/2029	2	–
	47	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	16	–
	300	Ciudad Autonoma De Buenos Aires/Government Bonds, 7.500%, due 01/06/2027	285	0.10
	2,248	Provincia de Buenos Aires/Government Bonds, 144A, 6.375%, due 01/09/2037	857	0.30
	665	Provincia de Cordoba, 144A, 6.990%, due 01/06/2027	539	0.19
			1,699	0.59
Bahamas — 0.19% (28 February 2023: 0.19%)				
	550	Bahamas Government International Bond, 144A, 5.750%, due 16/01/2024	544	0.19
Cote d'Ivoire (Ivory Coast) — 0.19% (28 February 2023: 0.26%)				
EUR	180	Ivory Coast Government International Bond, 144A, 4.875%, due 30/01/2032	151	0.05
	460	Ivory Coast Government International Bond, 6.125%, due 15/06/2033	395	0.14
			546	0.19
Dominican Republic — 0.22% (28 February 2023: 0.23%)				
	740	Dominican Republic International Bond, 4.875%, due 23/09/2032	630	0.22
Indonesia — 1.15% (28 February 2023: 1.35%)				
	550	Indonesia Government International Bond, 3.500%, due 11/01/2028	515	0.18
IDR	25,412,000	Indonesia Treasury Bond, Series FR59, 7.000%, due 15/05/2027	1,710	0.59
IDR	15,502,000	Indonesia Treasury Bond, Series FR87, 6.500%, due 15/02/2031	1,025	0.36
IDR	721,000	Indonesia Treasury Bond, Series FR68, 8.375%, due 15/03/2034	54	0.02
			3,304	1.15
Jordan — 0.20% (28 February 2023: 0.21%)				
	560	Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	576	0.20
Mexico — 0.57% (28 February 2023: 0.65%)				
MXN	8,010	Mexican Bonos, Series M, 5.750%, due 05/03/2026	425	0.15
MXN	13,970	Mexican Bonos, Series M, 8.500%, due 31/05/2029	790	0.28
	480	Mexico Government International Bond, 4.750%, due 08/03/2044	404	0.14
			1,619	0.57
Panama — 0.15% (28 February 2023: 0.25%)				
	580	Panama Government International Bond, 4.500%, due 01/04/2056	422	0.15
Peru — 0.20% (28 February 2023: 0.21%)				
	690	Peruvian Government International Bond, 2.783%, due 23/01/2031	587	0.20
Qatar — 0.08% (28 February 2023: 0.20%)				
	230	Qatar Government International Bond, 144A, 4.817%, due 14/03/2049	215	0.08
Total Government Bonds and Notes (Cost $11,237)			10,315	3.60
Loan Notes — 7.03% (28 February 2023: 5.09%)				
	430	8Th Avenue Food & Provisions Inc, 13.196%, due 01/10/2026 *†	293	0.10
	458	Acrisure LLC, 11.121%, due 15/02/2027 *	460	0.16
	440	Agiliti Health Inc, 8.247%, due 01/05/2030 *	439	0.15
	113	Allen Media LLC, 10.892%, due 10/02/2027 *	98	0.03
	320	Allied Universal Holdco LLC, 9.881%, due 04/05/2028 *	318	0.11
	3	Allied Universal Holdco LLC, 9.181%, due 14/05/2028 *	3	–
	52	APi Group Inc, 7.946%, due 01/10/2026 *	52	0.02
	67	Apollo Group CMR, 8.196%, due 15/05/2026 *	63	0.02
	248	Ascensus Holdings Inc, 8.946%, due 02/08/2028 *	245	0.09
	194	Asurion LLC, 9.431%, due 17/08/2028 *	187	0.07
	192	Asurion LLC, 8.788%, due 18/12/2026 *	187	0.07
	570	Asurion LLC, 9.681%, due 19/08/2028 *	552	0.19
	248	Brown Group Holding LLC, 7.820%, due 07/06/2028 *	245	0.09
	90	Brown Group Holding LLC, 9.172%, due 02/07/2029 *	90	0.03
	219	Caesars Entertainment, 8.681%, due 25/01/2030 *	220	0.08
	878	Cinemark USA Inc, 9.069%, due 24/05/2030 *	878	0.31
	630	Clarios Global LP, 9.081%, due 20/04/2030 *	630	0.22
	470	Columbus McKinnon Corp, 8.230%, due 14/05/2028 *	472	0.16
	248	DCert Buyer, Inc., 9.331%, due 16/10/2026 *	248	0.09
	340	Emerald Debt Merger Sub LLC, 8.331%, due 05/05/2030 *	341	0.12
	640	Equinox Holdings Inc, 14.731%, due 08/03/2024 *†	621	0.22
	104	Eyecare Partners LLC, 9.253%, due 05/02/2027 *	83	0.03
	532	First Brands Group LLC, 10.881%, due 24/03/2027 *	526	0.18
	399	First Brands Group LLC, 10.881%, due 30/03/2027 *	394	0.14
	4	Focus Financial Partners LLC, 8.581%, due 30/06/2028 *	3	–
EUR	790	Froneri Lux FinCo SARL, 6.097%, due 30/01/2027 *	848	0.29
	248	Gainwell Acquisition Corp, 9.342%, due 01/10/2027 *	245	0.09
	208	Garda World Security Corp, 9.668%, due 30/10/2026 *	208	0.07
	419	Geo Group Inc/The, 12.456%, due 23/03/2027 *	426	0.15
	77	Global Medical Response, Inc, 9.780%, due 24/09/2025 *	54	0.02
	202	Great Outdoors Group LLC, 9.196%, due 05/03/2028 *	201	0.07
	624	Greystone Select Financial, 10.582%, due 06/05/2028 *	602	0.21
	888	Harbor Freight Tools USA Inc, 8.196%, due 19/10/2027 *	885	0.31
	195	Hayward Industries Inc., 8.196%, due 14/05/2028 *	193	0.07
	228	Hayward Industries Inc., 8.681%, due 28/05/2028 *	226	0.08
	110	Hyperion Refinance S.a.r.l, 9.320%, due 24/03/2030 *	110	0.04
	255	Jazz Financing Lux S.a.r.l., 8.946%, due 22/04/2028 *	255	0.09
	359	Mavis Tire Express Services TopCo Corp., 9.446%, due 04/05/2028 *	359	0.12
	436	MRI Software LLC, 10.842%, due 10/02/2026 *	427	0.15
	113	MRI Software LLC, 10.842%, due 10/02/2026 *	110	0.04
	473	One Call Corp, 11.113%, due 07/04/2027 *	375	0.13
	793	PECF USS Intermediate Holding Corp, 9.881%, due 04/11/2028 *	636	0.22
	411	Peraton Corporation, 9.181%, due 22/02/2028 *	407	0.14
	509	Planview Parent Inc, 9.503%, due 18/12/2027 *	502	0.17
	734	Polyconcept North America Holdings Inc, 10.831%, due 12/05/2029 *	701	0.24
	496	Prime Security Installations Ltd, 8.182%, due 23/09/2026 *	497	0.17
	130	Project Sky Merger Sub, Inc., 11.431%, due 10/08/2029 *	121	0.04
	248	Quikrete Holdings, Inc., 8.320%, due 18/03/2029 *	249	0.09
	626	R.R. Donnelley, 14.500%, due 08/03/2028 *	628	0.22
	196	Redstone Holdco 2 LP, 10.179%, due 27/04/2028 *	153	0.05
	384	RegionalCare Hospital Partners Holding, 9.377%, due 16/11/2025 *	382	0.13
	440	Scotera Health Holdings LLC, 9.068%, due 13/12/2026 *	442	0.15
	369	Sedgwick CMS Inc, 9.081%, due 17/02/2028 *	370	0.13
	547	Smyrna Ready Mix Concrete LLC, 9.681%, due 01/04/2029 *	550	0.19
	419	Topgolf Callaway Brands, 8.931%, due 09/03/2030 *	419	0.15
	302	U.S. Renal Care Inc, 10.346%, due 28/06/2028 *	194	0.07
	244	UFC Holdings LLC, 8.369%, due 29/04/2026 *	244	0.08
	248	Vertex Aerospace Services Corp, 8.931%, due 06/12/2028 *	248	0.09
	260	Virgin Media Bristol LLC, 7.925%, due 04/01/2028 *	253	0.09
Total Loan Notes (Cost $20,595)			20,168	7.03
Common Stock— 0.00% (28 February 2023: 0.00%)				
Switzerland — 0.00% (28 February 2023: 0.00%)				
	1,310	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)			–	–
Preferred Stock — 0.39% (28 February 2023: 0.88%)				
United States — 0.39% (28 February 2023: 0.88%)				
	34	MPLX LP, Series A ∞	1,116	0.39
Total Preferred Stock (Cost $1,095)			1,116	0.39
Total Investments at fair value through profit or loss (Cost $295,755)			275,837	96.17

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — 0.10% (28 February 2023: 0.20%)			
–	CME 3 Month SOFR Futures December 2023 Call 99.25, due 15/12/2023 – Bank of America Merrill Lynch	–	–
–	iShares iBoxx USD High Yield Corporate Bond ETF September 2023 Put 73.00, due 18/09/2023 – Goldman Sachs	2	–
–	S&P 500 E-mini December 2023 Put 4,100.00, due 15/12/2023 – Bank of America Merrill Lynch	21	0.01
–	S&P 500 E-mini December 2023 Put 4,200.00, due 15/12/2023 – Bank of America Merrill Lynch	48	0.02

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — (continued)			
–	S&P 500 E-mini December 2023 Put 4,300.00, due 15/12/2023 – Bank of America Merrill Lynch	44	0.02
–	S&P 500 E-mini December 2023 Put 4,400.00, due 15/12/2023 – Bank of America Merrill Lynch	52	0.02
–	S&P 500 E-mini September 2023 Put 3,900.00, due 15/09/2023 – Bank of America Merrill Lynch	1	–
–	S&P 500 E-mini September 2023 Put 4,100.00, due 15/09/2023 – Bank of America Merrill Lynch	2	–
–	S&P 500 E-mini W3 October 2023 Put 4,300.00, due 20/10/2023 – Bank of America Merrill Lynch	28	0.01
–	U.S. 10 Year January 2024 Call 118.50, due 22/12/2023 – Bank of America Merrill Lynch	–	–
–	U.S. 10 Year October 2023 Call 112.00, due 22/09/2023 – Bank of America Merrill Lynch	14	0.01
–	U.S. 5 Year October 2023 Call 108.00, due 22/09/2023 – Bank of America Merrill Lynch	7	–
4,100	USD Call/GBP Put 1.2640, due 13/10/2023 – JP Morgan	39	0.01
3,220	USD Put/CAD Call 1.3295, due 09/11/2023 – BNP Paribas	12	–
2,240	USD Put/CAD Call 1.3405, due 18/10/2023 – BNP Paribas	10	–
6,460	USD Put/EUR Call 1.16, due 02/09/2023 – Goldman Sachs	–	–
Total Purchased Options (Cost $589)		280	0.10
Credit Default Swaps — 0.05% (28 February 2023: 0.06%)			
Unrealised appreciation of contracts (see below)		150	0.05
Index Swaps — 0.20% (28 February 2023: 0.32%)			
Unrealised appreciation of contracts (see below)		575	0.20
Swaptions — 0.02% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		47	0.02
Forward Foreign Currency Contracts — 0.18% (28 February 2023: 0.20%)			
Unrealised appreciation of contracts (see below)		536	0.18
Futures — 0.51% (28 February 2023: 0.02%)			
Unrealised appreciation of contracts (see below)		1,448	0.51
Total Financial Assets at fair value through profit or loss		278,873	97.23

Contracts (000's)		Value (000's) $	% of Net Asset Value
Written Options — (0.02%) (28 February 2023: (0.01%))			
–	S&P 500 E-mini December 2023 Put 3,700.00, due 15/12/2023 – Bank of America Merrill Lynch	(8)	–
–	S&P 500 E-mini December 2023 Put 4,000.00, due 15/12/2023 – Bank of America Merrill Lynch	(38)	(0.02)
–	S&P 500 E-mini September 2023 Put 3,500.00, due 15/09/2023 – Bank of America Merrill Lynch	–	–
–	S&P 500 E-mini September 2023 Put 3,700.00, due 15/09/2023 – Bank of America Merrill Lynch	(1)	–
–	S&P 500 E-mini W3 October 2023 Put 4,000.00, due 20/10/2023 – Bank of America Merrill Lynch	(9)	–
Total Written Options (Cost $(170))		(56)	(0.02)
Interest Rate Swaps — (0.12%) (28 February 2023: (0.28%))			
Unrealised depreciation of contracts (see below)		(353)	(0.12)

Contracts (000's)	Value (000's) $	% of Net Asset Value
Swaptions — (0.03%) (28 February 2023: 0.00%)		
Unrealised depreciation of contracts (see below)	(73)	(0.03)
Forward Foreign Currency Contracts — (0.82%) (28 February 2023: (1.08%))		
Unrealised depreciation of contracts (see below)	(2,359)	(0.82)
Futures — (0.18%) (28 February 2023: (0.32%))		
Unrealised depreciation of contracts (see below)	(504)	(0.18)
Total Financial Liabilities at fair value through profit or loss	(3,345)	(1.17)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	275,528	96.06
Other Assets in Excess of Liabilities	11,281	3.94
Total Net Assets	$286,809	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $164,009,000 or 57.15% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† 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 2023 (principal and / or interest).

± Securities purchased on a to-be-announced basis.

ABBREVIATIONS:

ETF – Exchange Traded Fund.

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.

CAD – Canadian Dollar

EUR – Euro

GBP – British Pound

IDR – Indonesian Rupiah

MXN – Mexican Peso

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	87.00
Other transferable securities dealt in on another regulated market	6.86
Financial derivative instruments	1.03
Other assets	5.11
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	CDX.NA.HY, 5.000% – Sell	20-Jun-2028	1,625	$ 45
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% – Sell	20-Jun-2028	6,779	105
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $155)				$ 150
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $–)				–
Net Appreciation of Credit Default Swaps (28 February 2023 (000's): $155)				$ 150

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	Pay Floating MXN TIIE Banxico, Receive Fixed 7.450%	18-Jul-2029	80,214	$ (290)
JP Morgan	Pay Floating BRL CDI, Receive Fixed 10.230%	02-Jan-2029	23,600	(63)
Unrealised Appreciation of Interest Rate Swaps (28 February 2023 (000's): $–)				$ –
Unrealised Depreciation of Interest Rate Swaps (28 February 2023 (000's): $(756))				(353)
Net Depreciation of Interest Rate Swaps (28 February 2023 (000's): $(756))				$ (353)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)		Value (000's)
Bank of America Merrill Lynch	Pay Fixed 2.600%, Receive Floating USD SOFR Compound	15-Feb-2048	663	$	112
Bank of America Merrill Lynch	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	2,529		244
Bank of America Merrill Lynch	Pay Fixed 3.150%, Receive Floating USD SOFR Compound	15-May-2048	2,739		219
Unrealised Appreciation of Index Swaps (28 February 2023 (000's): $878)				$	575
Unrealised Depreciation of Index Swaps (28 February 2023 (000's): $(5))					–
Net Appreciation of Index Swaps (28 February 2023 (000's): $873)				$	575

Schedule of Swaptions

Counterparty	Description	Effective Date	Notional Amount (000's)		Value (000's)
JP Morgan	Swaption Receiver Strike 0.70%	21-Sep-2023	27,567	$	(73)
JP Morgan	Swaption Receiver Strike 1.02%	21-Sep-2023	5,513		47
Unrealised Appreciation of Swaptions (28 February 2023 (000's): $–)				$	47
Unrealised Depreciation of Swaptions (28 February 2023 (000's): $–)					(73)
Net Depreciation of Swaptions (28 February 2023 (000's): $–)				$	(26)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	5	Sell	GBP	4	$	–
05-Sep-2023	BNY Mellon	Buy	GBP	1	Sell	USD	2		–
05-Sep-2023	BNY Mellon	Buy	CAD	2,541	Sell	USD	1,878		3
15-Sep-2023	BNY Mellon	Buy	USD	1,878	Sell	CAD	2,541		(3)
15-Sep-2023	BNY Mellon	Buy	USD	45	Sell	CHF	40		–
15-Sep-2023	BNY Mellon	Buy	USD	438	Sell	EUR	402		1
15-Sep-2023	BNY Mellon	Buy	USD	10	Sell	GBP	8		–
15-Sep-2023	BNY Mellon	Buy	USD	905	Sell	GBP	712		4
15-Sep-2023	BNY Mellon	Buy	GBP	852	Sell	USD	1,073		6
15-Sep-2023	BNY Mellon	Buy	GBP	144,755	Sell	USD	184,348		(960)
15-Sep-2023	BNY Mellon	Buy	EUR	55,940	Sell	USD	61,545		(844)
15-Sep-2023	BNY Mellon	Buy	CHF	3,846	Sell	USD	4,403		(42)
15-Sep-2023	BNY Mellon	Buy	CAD	24,361	Sell	USD	18,145		(111)
16-Oct-2023	JP Morgan	Buy	GBP	682	Sell	USD	886		(22)
18-Oct-2023	BNP Paribas	Buy	USD	784	Sell	CAD	1,061		(2)
20-Oct-2023	BNP Paribas	Buy	USD	659	Sell	AUD	960		36
20-Oct-2023	BNP Paribas	Buy	USD	3,042	Sell	CAD	4,123		(11)
20-Oct-2023	BNP Paribas	Buy	USD	1,138	Sell	CAD	1,508		21
20-Oct-2023	BNP Paribas	Buy	USD	741	Sell	EUR	680		2
20-Oct-2023	BNP Paribas	Buy	USD	2,498	Sell	NOK	25,330		112
20-Oct-2023	BNP Paribas	Buy	AUD	8,320	Sell	USD	5,553		(151)
20-Oct-2023	BNP Paribas	Buy	CAD	4,350	Sell	USD	3,208		14
20-Oct-2023	BNP Paribas	Buy	EUR	2,400	Sell	USD	2,628		(19)
20-Oct-2023	BNP Paribas	Buy	NOK	36,768	Sell	USD	3,460		3
20-Oct-2023	BNP Paribas	Buy	AUD	1,730	Sell	USD	1,122		1
20-Oct-2023	BNP Paribas	Buy	CAD	1,770	Sell	USD	1,319		(7)
20-Oct-2023	Citi	Buy	USD	8	Sell	AUD	12		–
20-Oct-2023	Citi	Buy	USD	387	Sell	GBP	295		13
20-Oct-2023	Goldman Sachs	Buy	USD	1,569	Sell	MXN	27,260		(16)
20-Oct-2023	JP Morgan	Buy	USD	960	Sell	AUD	1,420		38
20-Oct-2023	JP Morgan	Buy	USD	778	Sell	IDR	11,746,964		7
20-Oct-2023	JP Morgan	Buy	USD	564	Sell	NOK	5,720		25
20-Oct-2023	JP Morgan	Buy	USD	–	Sell	NZD	–		–
20-Oct-2023	JP Morgan	Buy	AUD	1,030	Sell	USD	680		(11)
20-Oct-2023	Morgan Stanley	Buy	USD	5	Sell	BRL	23		–
20-Oct-2023	Morgan Stanley	Buy	USD	711	Sell	CNH	5,070		13
20-Oct-2023	Morgan Stanley	Buy	USD	7,955	Sell	EUR	7,228		99
20-Oct-2023	Morgan Stanley	Buy	USD	8,264	Sell	GBP	6,436		110
20-Oct-2023	Morgan Stanley	Buy	USD	388	Sell	MXN	6,740		(4)
20-Oct-2023	Morgan Stanley	Buy	GBP	128	Sell	USD	166		(4)
20-Oct-2023	Morgan Stanley	Buy	EUR	1,580	Sell	USD	1,712		5
20-Oct-2023	Morgan Stanley	Buy	GBP	1,830	Sell	USD	2,307		10
20-Oct-2023	Morgan Stanley	Buy	CNH	5,073	Sell	USD	705		(6)
20-Oct-2023	Morgan Stanley	Buy	CAD	3,348	Sell	USD	2,499		(19)
20-Oct-2023	Morgan Stanley	Buy	NOK	6,170	Sell	USD	608		(27)
20-Oct-2023	Morgan Stanley	Buy	MXN	6,740	Sell	USD	383		9
20-Oct-2023	Morgan Stanley	Buy	JPY	404,154	Sell	USD	2,900		(100)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund^

Portfolio of Investments as at 31 August 2023 – *(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)
09-Nov-2023	BNP Paribas	Buy	USD	1,127	Sell	CAD	1,516	$	4
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $536)								$	536
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,965))									(2,359)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,429))								$	(1,823)

Schedule of Futures Contracts

	Counterparty	Nominal Value		Notional Value (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2023	Bank of America Merrill Lynch	(91)	$	(21,522)	$	128
3 Month SOFR Index December 2024	Bank of America Merrill Lynch	49		11,739		(101)
3 Month SOFR Index June 2023	Bank of America Merrill Lynch	49		11,608		(33)
Australia 10 Year Bond September 2023	Bank of America Merrill Lynch	20		1,505		(18)
Euro-Buxl 30 Year Bond December 2023	Bank of America Merrill Lynch	(1)		(145)		(2)
ICE 3 Month SONIA December 2023	Bank of America Merrill Lynch	37		11,049		51
ICE 3 Month SONIA December 2024	Bank of America Merrill Lynch	1		300		–
ICE 3 Month SONIA June 2023	Bank of America Merrill Lynch	22		6,613		(57)
ICE 3 Month SONIA June 2024	Bank of America Merrill Lynch	38		11,360		2
ICE 3 Month SONIA September 2023	Bank of America Merrill Lynch	117		35,005		(293)
Long Gilt December 2023	Bank of America Merrill Lynch	24		2,906		52
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	468		51,963		539
U.S. 10 Year Ultra Note December 2023	Bank of America Merrill Lynch	10		1,161		14
U.S. 2 Year Note (CBT) December 2023	Bank of America Merrill Lynch	180		36,685		89
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	121		12,938		80
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	18		2,190		40
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	166		21,492		453
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $53)					$	1,448
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(890))						(504)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(837))					$	944

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund^

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 12.13% (28 February 2023: 12.60%)			
1,190	Accredited Mortgage Loan Trust 2005-1, Series 2005 1, Class M5, 5.460%, due 25/04/2035 *	1,196	0.23
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026	75	0.02
642	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A2, 7.331%, due 28/08/2047	534	0.10
1,244	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A3, 7.719%, due 28/08/2047	333	0.06
73	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.646%, due 25/09/2034 *	71	0.01
3,660	Blackbird Capital Aircraft Lease Securitization Ltd 2016-1, Series 2016 1A, Class B, 144A, 5.682%, due 16/12/2041	2,614	0.51
5,526	Conseco Finance Securitizations Corp, Series 2000 3, Class A, 144A, 8.260%, due 01/12/2030 *	1,397	0.27
803	Countrywide Asset-Backed Certificates, Series 2007 SD1, Class A1, 144A, 6.329%, due 25/03/2047 *	605	0.12
764	Credit-Based Asset Servicing and Securitization LLC, Series 2007 MX1, Class A4, 144A, 6.231%, due 25/12/2036	756	0.15
1,888	CWABS Asset-Backed Certificates Trust 2004-9, Series 2004 9, Class MF2, 5.572%, due 25/11/2034 *	1,736	0.34
1,489	Dividend Solar Loans 2018-1 LLC, Series 2018 1, Class D, 144A, 6.390%, due 20/07/2038	1,227	0.24
3,092	Dividend Solar Loans 2018-2 LLC, Series 2018 2, Class D, 144A, 5.910%, due 20/12/2038	2,381	0.46
4,869	Fieldstone Mortgage Investment Trust Series 2005-2, Series 2005 2, Class M3, 6.209%, due 25/12/2035 *	4,215	0.82
3	First Franklin Mortgage Loan Trust 2002-FF1, Series 2002 FF1, Class 1A2, 6.558%, due 25/04/2032 *	3	–
6,593	Fremont Home Loan Trust 2006-B, Series 2006 B, Class 1A, 5.729%, due 25/08/2036 *	2,750	0.53
2,311	GoodLeap Sustainable Home Solutions Trust 2021-4, Series 2021 4GS, Class C, 144A, 3.500%, due 20/07/2048	1,658	0.32
2,868	GoodLeap Sustainable Home Solutions Trust 2022-1, Series 2022 1GS, Class C, 144A, 3.500%, due 20/01/2049	1,901	0.37
2,827	HERO Funding Trust 2016-1, Series 2016 1A, Class R, 144A, 0.000%, due 20/09/2041	378	0.07
500	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class E, 144A, 8.377%, due 16/06/2036 *	458	0.09
3,322	Home Partners of America 2021-2 Trust, Series 2021 2, Class F, 144A, 3.799%, due 17/12/2026	2,870	0.56
1,373	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class C, 144A, 3.500%, due 20/01/2048	914	0.18
2,331	Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class C, 144A, 3.500%, due 20/03/2048	1,476	0.28
1,176	Loanpal Solar Loan Ltd, Series 2020 3GS, Class C, 144A, 3.500%, due 20/12/2047	744	0.14
30	Long Beach Mortgage Loan Trust 2002-2, Series 2002 2, Class M2, 5.964%, due 25/07/2032 *	29	0.01
4,648	Magnolia Finance, 8.205%, due 09/08/2024	4,493	0.87
73	Mastr Specialized Loan Trust, Series 2006 2, Class A, 144A, 5.949%, due 25/02/2036 *	70	0.01
3	Morgan Stanley ABS Capital I Inc Trust Series 2003-SD1, Series 2003 SD1, Class A1, 6.429%, due 25/03/2033 *	3	–
1,244	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	809	0.16
3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	337	0.07
7,796	National Collegiate Student Loan Trust 2005-3, Series 2005 3, Class B, 5.929%, due 27/07/2037 *	5,804	1.12
5,987	National Collegiate V Commutation Trust, Series 2007 33A5, Class 1O, 144A, 0.000%, due 25/03/2038 *	1,551	0.30
6,140	National Collegiate V Commutation Trust, Series 2007 33A6, Class 1O, 144A, 0.000%, due 25/03/2038 *	1,460	0.28
3,402	NRZ Excess Spread-Collateralized Notes, Series 2021 FHT1, Class A, 144A, 3.104%, due 25/07/2026	3,039	0.59
2,543	Popular ABS Mortgage Pass-Through Trust 2005-2, Series 2005 2, Class M2, 5.717%, due 25/04/2035	1,884	0.37
2,352	Popular ABS Mortgage Pass-Through Trust 2005-5, Series 2005 5, Class MV2, 3.273%, due 25/11/2035 *	2,082	0.40
120	SOFI PROFESSIONAL LOAN PROGRAM 2017-F LLC, Series 2017 F, Class R1, 144A, 0.000%, due 25/01/2041	1,452	0.28
–	Southern Pacific Secured Assets Corp, Series 1998 1, Class A7, 6.510%, due 25/12/2027 *	–	–
569	Stonepeak 2021-1 ABS, Series 2021 1A, Class A, 144A, 2.675%, due 28/02/2033	507	0.10
2,996	Stonepeak 2021-1 ABS, Series 2021 1A, Class B, 144A, 3.821%, due 28/02/2033	2,541	0.49
3,363	Structured Asset Securities Corp Mortgage Loan Trust 2005-9XS, Series 2005 9XS, Class M2, 6.404%, due 25/06/2035 *	3,298	0.64
1,397	Structured Asset Securities Corp Trust 2005-SC1, Series 2005 SC1, Class 1A1, 144A, 5.699%, due 25/05/2031 *	1,006	0.20
2,375	Sunnova Sol Issuer LLC, Series 2020 1A, Class B, 144A, 5.540%, due 01/02/2055	1,926	0.37
Total Asset-Backed Securities (Cost $84,570)		62,583	12.13

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 79.99% (28 February 2023: 80.10%)			
449	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.049%, due 25/11/2035 *	404	0.08
1,135	Alternative Loan Trust 2005-80CB, Series 2005 80CB, Class 2A1, 6.000%, due 25/02/2036	1,058	0.20
2,116	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A14, 6.000%, due 25/08/2036	1,279	0.25
538	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A15, 6.000%, due 25/08/2036	325	0.06
551	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A16, 6.000%, due 25/08/2036	333	0.06
624	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A20, 4.623%, due 25/08/2036 *	405	0.08
603	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A24, 6.000%, due 25/08/2036	365	0.07
767	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A3, 6.000%, due 25/08/2036 *	464	0.09
82	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A7, 6.000%, due 25/08/2036	49	0.01
366	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A8, 6.000%, due 25/08/2036	221	0.04
4,706	Alternative Loan Trust 2006-28CB, Series 2006 28CB, Class A12, 0.471%, due 25/10/2036 *†	482	0.09
936	Alternative Loan Trust 2007-23CB, Series 2007 23CB, Class A8, 6.682%, due 25/09/2037 *	737	0.14
6,297	Alternative Loan Trust 2007-5CB, Series 2007 5CB, Class 1A20, 0.031%, due 25/04/2037 *†	557	0.11
2,477	BAMLL Re-REMIC Trust 2016-RRGG10, Series 2016 GG10, Class AJA, 144A, 5.810%, due 10/08/2045 *	539	0.10
374	Banc of America Funding 2015-R4 Trust, Series 2015 R4, Class 4A2, 144A, 4.500%, due 27/01/2030 *	371	0.07
4,147	Banc of America Funding 2015-R4 Trust, Series 2015 R4, Class 4A3, 144A, 7.382%, due 27/01/2030 *	1,468	0.28
6,000	BBCCRE Trust 2015-GTP, Series 2015 GTP, Class F, 144A, 4.715%, due 10/08/2033 *	4,169	0.81
5,404	BCAP LLC 2014-RR2, Series 2014 RR2, Class 10A2, 144A, 4.336%, due 26/07/2046 *	4,444	0.86
819	BCAP LLC Trust 2007-AA3, Series 2007 AA3, Class 1A2, 5.969%, due 25/04/2037 *	1,089	0.21
1,248	Bear Stearns Asset Backed Securities I Trust 2004-AC6, Series 2004 AC6, Class A1, 5.750%, due 25/11/2034	1,066	0.21
1,036	Bellemeade Re 2018-1 Ltd, Series 2018 1A, Class M2, 144A, 8.329%, due 25/04/2028 *	1,040	0.20
10,010	BHMS 2018-MZB, Series 2018 MZB, Class MZB, 144A, 12.244%, due 15/07/2025 *	8,970	1.74
3,500	BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.095%, due 15/05/2037 *	3,446	0.67
1,750	BX Trust 2018-GW, Series 2018 GW, Class G, 144A, 8.528%, due 15/05/2035 *	1,707	0.33
870	BX Trust 2021-VIEW, Series 2021 VIEW, Class E, 144A, 9.024%, due 15/06/2036 *	782	0.15
3,431	Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.081%, due 25/03/2037 *	3,202	0.62
869	Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2004-4, Series 2004 4A, Class B1, 144A, 4.491%, due 25/10/2035 *	643	0.12
267	Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2005-1, Series 2005 1A, Class A2, 144A, 5.629%, due 25/01/2036 *	240	0.05
454	Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2005-B, Series 2005 BA, Class B1, 144A, 5.829%, due 25/06/2036 *	370	0.07
401	CHL Mortgage Pass-Through Trust 2004-25, Series 2004 25, Class 2A1, 6.109%, due 25/02/2035 *	338	0.07
346	CHL Mortgage Pass-Through Trust 2005-11, Series 2005 11, Class 3A3, 3.562%, due 25/04/2035 *	256	0.05
214	CHL Mortgage Pass-Through Trust 2005-25, Series 2005 25, Class A15, 2.713%, due 25/11/2035 *	118	0.02
771	Citicorp Mortgage Securities Trust Series 2007-3, Series 2007 3, Class 1A4, 6.000%, due 25/04/2037	706	0.14
2,990	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.572%, due 10/07/2047 *	2,772	0.54
9,200	Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.869%, due 25/09/2036 *	2,884	0.56
761	Citigroup Mortgage Loan Trust 2008-3, Series 2008 3, Class A3, 144A, 6.100%, due 25/04/2037	342	0.07
3,529	Citigroup Mortgage Loan Trust 2014-J2, Series 2014 J2, Class B5, 144A, 3.808%, due 25/11/2044 *	1,956	0.38
3,250	COLT 2021-RPL1 Trust, Series 2021 RPL1, Class B1, 144A, 4.796%, due 25/09/2061 *	2,510	0.49
1,908	Comm 2014-UBS2 Mortgage Trust, Series 2014 UBS2, Class E, 144A, 5.149%, due 10/03/2047 *	1,595	0.31
5,060	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.502%, due 25/07/2039 *	5,216	1.01

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
8,330	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.802%, due 25/10/2039 *	8,461	1.64
5,760	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.388%, due 25/10/2041 *	5,742	1.11
67	Credit Suisse First Boston Mortgage Securities Corp, Series 2005 C2, Class AMFX, 4.877%, due 15/04/2037	66	0.01
310	CSFB Mortgage-Backed Pass-Through Certificates Series 2004-AR5, Series 2004 AR5, Class CB2, 4.542%, due 25/06/2034 *	248	0.05
9,700	CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	5,089	0.99
9,200	CSMC 2014-USA OA LLC, Series 2014 USA, Class F, 144A, 4.373%, due 15/09/2037	3,618	0.70
4,373	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B1, 144A, 2.963%, due 25/07/2057 *	2,861	0.55
5,017	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B2, 144A, 2.963%, due 25/07/2057 *	3,188	0.62
4,266	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B3, 144A, 2.963%, due 25/07/2057 *	2,360	0.46
4,329	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B4, 144A, 2.963%, due 25/07/2057 *	806	0.16
2,143	CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B3, 144A, 4.464%, due 01/08/2057 *	1,964	0.38
5,782	CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B4, 144A, 4.464%, due 01/08/2057 *	5,246	1.02
7,888	CSMC Mortgage-Backed Trust 2006-7, Series 2006 7, Class 11A2, 1.071%, due 25/08/2036 *†	1,046	0.20
98	CSMC Resecuritization Trust 2006-1R, Series 2006 1R, Class 1A2, 144A, 4.580%, due 27/07/2036 *	125	0.02
4,374	CSMC Series 2015-2R, Series 2015 2R, Class 7A2, 144A, 4.259%, due 27/08/2036 *	3,386	0.66
4,307	CSMC Trust 2013-IVR5, Series 2013 IVR5, Class B5, 144A, 3.622%, due 25/10/2043 *	2,840	0.55
2,000	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class H, 144A, 12.794%, due 15/07/2032 *	1,838	0.36
307,495	CSMC Trust 2018-J1 Trust, Series 2018 J1, Class AX1, 144A, 0.086%, due 25/02/2048 *	747	0.14
4,225	CSMC Trust 2018-J1 Trust, Series 2018 J1, Class B5, 144A, 3.586%, due 25/02/2048 *	2,883	0.56
8,649	CSMC Trust 2018-J1 Trust, Series 2018 J1, Class B6, 144A, 3.586%, due 25/02/2048 *	4,331	0.84
–	CSMC Trust 2018-J1 Trust, Series 2018 J1, Class SA, 144A, 0.000%, due 25/02/2048	–	–
4,000	CSWF 2018-TOP, Series 2018 TOP, Class H, 144A, 8.970%, due 15/08/2035 *	3,634	0.70
581	DSLA Mortgage Loan Trust 2004-AR4, Series 2004 AR4, Class 2A2B, 6.268%, due 19/01/2045 *	389	0.08
1,324	DSLA Mortgage Loan Trust 2005-AR3, Series 2005 AR3, Class 2A1B, 5.908%, due 19/07/2045 *	1,235	0.24
2,350	DSLA Mortgage Loan Trust 2005-AR5, Series 2005 AR5, Class 2A1B, 6.108%, due 19/09/2045 *	1,731	0.34
468	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 2A1B, 5.608%, due 19/04/2047 *	497	0.10
5,323	Fannie Mae Connecticut Avenue Securities, Series 2016 C01, Class 1B, 17.152%, due 25/08/2028 *	6,020	1.17
3,661	Fannie Mae Connecticut Avenue Securities, Series 2016 C02, Class 1B, 17.652%, due 25/09/2028 *	4,249	0.82
2,937	Fannie Mae Connecticut Avenue Securities, Series 2016 C03, Class 1B, 17.152%, due 25/10/2028 *	3,361	0.65
4,874	Fannie Mae Connecticut Avenue Securities, Series 2016 C04, Class 1B, 15.652%, due 25/01/2029 *	5,374	1.04
7,163	Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.652%, due 25/04/2029 *	7,720	1.50
3,875	Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 1B1, 9.152%, due 25/03/2031 *	4,139	0.80
1,613	Fannie Mae REMICS, Series 2017 85, Class SC, 0.798%, due 25/11/2047 *	131	0.03
3,590	Freddie Mac Multifamily Structured Credit Risk, Series 2021 MN2, Class M2, 144A, 8.638%, due 25/07/2041 *	3,273	0.63
6,605	Freddie Mac Multifamily Structured Pass Through Certificates K038, Class X3, 2.568%, due 25/06/2042 *	93	0.02
19,370	Freddie Mac Multifamily Structured Pass Through Certificates K052, Class X3, 1.671%, due 25/01/2044 *	590	0.11
6,000	Freddie Mac Stacr Remic Trust 2020-DNA1, Series 2020 DNA1, Class B2, 144A, 10.652%, due 25/01/2050 *	6,023	1.17
8,000	Freddie Mac STACR Remic Trust 2020-DNA2, Series 2020 DNA2, Class B2, 144A, 10.202%, due 25/02/2050 *	7,856	1.52
530	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B2, 144A, 10.788%, due 25/01/2034 *	499	0.10
5,020	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B2, 144A, 12.788%, due 25/10/2041 *	5,150	1.00
4,620	Freddie Mac STACR Trust 2019-DNA1, Series 2019 DNA1, Class B2, 144A, 16.152%, due 25/01/2049 *	5,604	1.09
4,600	Freddie Mac STACR Trust 2019-DNA3, Series 2019 DNA3, Class B1, 144A, 8.652%, due 25/07/2049 *	4,789	0.93
3,100	Freddie Mac STACR Trust 2019-DNA3, Series 2019 DNA3, Class B2, 144A, 13.552%, due 25/07/2049 *	3,394	0.66
5,550	Freddie Mac STACR Trust 2019-DNA4, Series 2019 DNA4, Class B2, 144A, 11.652%, due 25/10/2049 *	5,805	1.12
4,000	Freddie Mac Stacr Trust 2019-FTR4, Series 2019 FTR4, Class B2, 144A, 10.402%, due 25/11/2047 *	3,863	0.75
4,925	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016 DNA1, Class B, 15.402%, due 25/07/2028 *	5,485	1.06
2,507	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016 DNA2, Class B, 15.902%, due 25/10/2028 *	2,821	0.55
2,541	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016 DNA3, Class B, 16.652%, due 25/12/2028 *	2,912	0.56
5,482	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016 DNA4, Class B, 14.002%, due 25/03/2029 *	5,916	1.15
3,943	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2017 DNA2, Class B2, 16.652%, due 25/10/2029 *	4,578	0.89
6,304	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2017 HRP1, Class B2D, 8.402%, due 25/12/2042 *	4,615	0.89
3,995	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018 SPI1, Class B, 144A, 3.784%, due 25/02/2048 *	2,410	0.47
5,873	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018 SPI2, Class B, 144A, 3.836%, due 25/05/2048 *	3,715	0.72
6,859	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018 SPI3, Class B, 144A, 4.159%, due 25/08/2048 *	4,720	0.91
25,814	FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.285%, due 25/02/2038 *	20,068	3.89
713	Government National Mortgage Association, Series 2010 102, Class IO, 0.010%, due 16/06/2052 *	–	–
3,851	Government National Mortgage Association, Series 2010 13, Class IO, 0.000%, due 16/11/2051 *	–	–
497	Government National Mortgage Association, Series 2011 127, Class IO, 0.143%, due 16/03/2047 *	–	–
12,609	Government National Mortgage Association, Series 2011 95, Class IO, 0.007%, due 16/04/2051 *	1	–
8,089	Government National Mortgage Association, Series 2012 114, Class IO, 0.620%, due 16/01/2053 *	126	0.02
3,206	Government National Mortgage Association, Series 2013 163, Class IO, 1.012%, due 16/02/2046 *	47	0.01
5,581	Government National Mortgage Association, Series 2014 16, Class IO, 0.450%, due 16/06/2055 *	77	0.01
7,212	Government National Mortgage Association, Series 2014 171, Class IO, 0.414%, due 16/11/2055 *	64	0.01
732	Government National Mortgage Association, Series 2014 47, Class IA, 0.148%, due 16/02/2048 *	3	–
3,538	Government National Mortgage Association, Series 2014 50, Class IO, 0.628%, due 16/09/2055 *	89	0.02
688	Government National Mortgage Association, Series 2016 135, Class SB, 0.673%, due 16/10/2046 *	90	0.02
653	Government National Mortgage Association, Series 2016 51, Class NS, 0.622%, due 20/04/2046 *	65	0.01
3,316	Government National Mortgage Association, Series 2018 125, Class HS, 0.822%, due 20/09/2048 *	276	0.05
4,456	Government National Mortgage Association, Series 2022 202, Class Z, 3.000%, due 16/10/2063 *	2,569	0.50
2,620	Government National Mortgage Association, Series 2023 16, Class Z, 3.500%, due 16/07/2063 *	1,644	0.32
25,698	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class D, 144A, 11.925%, due 15/09/2031 *	4,870	0.94
1,250	GS Mortgage Securities Trust 2014-GC26, Series 2014 GC26, Class D, 144A, 4.662%, due 10/11/2047 *	821	0.16
3,200	GS Mortgage Securities Trust 2015-GC28, Series 2015 GC28, Class D, 144A, 4.452%, due 10/02/2048 *	2,725	0.53
1,500	GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	1,261	0.24
4,871	GSR Mortgage Loan Trust 2006-1F, Series 2006 1F, Class 6A1, 5.829%, due 25/02/2036 *	501	0.10
78	HarborView Mortgage Loan Trust 2004-11, Series 2004 11, Class 3A3, 6.188%, due 19/01/2035 *	71	0.01
47	HarborView Mortgage Loan Trust 2005-1, Series 2005 1, Class 2A1A, 5.968%, due 19/03/2035 *	46	0.01
123	HarborView Mortgage Loan Trust 2005-10, Series 2005 10, Class 2A1A, 6.048%, due 19/11/2035 *	87	0.02
415	HarborView Mortgage Loan Trust 2005-2, Series 2005 2, Class 2A1A, 5.868%, due 19/05/2035 *	378	0.07
180	HarborView Mortgage Loan Trust 2005-3, Series 2005 3, Class 2A1A, 5.908%, due 19/06/2035 *	171	0.03
1,880	HarborView Mortgage Loan Trust 2005-8, Series 2005 8, Class 2A2, 5.930%, due 19/09/2035 *	1,666	0.32
448	HarborView Mortgage Loan Trust 2006-10, Series 2006 10, Class 2A1A, 5.608%, due 19/11/2036 *	395	0.08
744	Impac CMB Trust Series 2005-1, Series 2005 1, Class M1, 6.119%, due 25/04/2035 *	685	0.13

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
1,587	Impac CMB Trust Series 2005-3, Series 2005 3, Class A2, 6.029%, due 25/08/2035 *	1,464	0.28
649	Impac CMB Trust Series 2005-4, Series 2005 4, Class 1M1, 6.074%, due 25/05/2035 *	587	0.11
996	Impac CMB Trust Series 2005-7, Series 2005 7, Class A1, 5.949%, due 25/11/2035 *	870	0.17
1,268	Impac Secured Assets Trust 2006-2, Series 2006 2, Class 2B, 7.079%, due 25/08/2036 *	1,256	0.24
33	Impac Secured Assets Trust 2006-2, Series 2006 2, Class 2M3, 7.079%, due 25/08/2036 *	33	0.01
623	IndyMac INDX Mortgage Loan Trust 2005-AR13, Series 2005 AR13, Class 1A1, 3.921%, due 25/08/2035 *	315	0.06
628	IndyMac INDX Mortgage Loan Trust 2005-AR2, Series 2005 AR2, Class 2A1B, 6.209%, due 25/02/2035 *	449	0.09
1,853	IndyMac INDX Mortgage Loan Trust 2005-AR6, Series 2005 AR6, Class 2A2, 6.089%, due 25/04/2035 *	1,447	0.28
2,395	J.P. Morgan Chase Commercial Mortgage Securities Trust 2017-FL11, Series 2017 FL11, Class E, 144A, 9.464%, due 15/10/2032 *	2,392	0.46
2,250	J.P. Morgan Chase Commercial Mortgage Securities Trust 2017-FL11, Series 2017 FL11, Class F, 144A, 10.764%, due 15/10/2032 *	2,238	0.43
28,545	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHMZ, Series 2018 PHMZ, Class M, 144A, 13.933%, due 15/06/2035 *†ε	–	–
4,022	JP Morgan Chase Commercial Mortgage Securities Trust 2015-FL7, Series 2015 FL7, Class D, 144A, 9.193%, due 15/05/2028 *	3,583	0.69
3,600	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1, Series 2015 JP1, Class C, 4.881%, due 15/01/2049 *	3,029	0.59
1,800	JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT, Series 2018 WPT, Class GFL, 144A, 9.205%, due 05/07/2033 *	1,342	0.26
6,574	JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class G, 144A, 9.924%, due 15/12/2036 *	1,139	0.22
6,867	JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class H, 144A, 12.424%, due 15/12/2036 *	727	0.14
4,000	JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYMZ, Series 2021 NYMZ, Class M, 144A, 12.675%, due 15/06/2026 *	3,880	0.75
9,436	JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class AX1, 144A, 0.214%, due 25/10/2048 *†	43	0.01
10,471	JP MORGAN MORTGAGE TRUST 2018-5, Series 2018 5, Class AX1, 144A, 0.228%, due 25/10/2048 *†	64	0.01
1,952	JP MORGAN MORTGAGE TRUST 2018-5, Series 2018 5, Class B5, 144A, 3.728%, due 25/10/2048 *	1,147	0.22
2,632	JP MORGAN MORTGAGE TRUST 2018-5, Series 2018 5, Class B6, 144A, 3.728%, due 25/10/2048 *	1,303	0.25
5,420	JPMBB Commercial Mortgage Securities Trust 2014-C25, Series 2014 C25, Class D, 144A, 4.082%, due 15/11/2047 *	2,290	0.44
11	MASTR Adjustable Rate Mortgages Trust 2004-15, Series 2004 15, Class 6A1, 5.759%, due 25/12/2034 *	10	–
1,657	MASTR Adjustable Rate Mortgages Trust 2004-6, Series 2004 6, Class B1, 5.252%, due 25/07/2034 *	1,516	0.29
1,206	MASTR Adjustable Rate Mortgages Trust 2004-8, Series 2004 8, Class B1, 5.292%, due 25/09/2034 *	1,067	0.21
698	MASTR Reperforming Loan Trust 2005-1, Series 2005 1, Class 1A1, 144A, 6.000%, due 25/08/2034	447	0.09
825	MASTR Reperforming Loan Trust 2005-2, Series 2005 2, Class 1A1F, 144A, 5.779%, due 25/05/2035 *	437	0.08
377	ML-CFC Commercial Mortgage Trust 2007-5, Series 2007 5, Class AJ, 5.450%, due 12/08/2048 *	95	0.02
186	ML-CFC Commercial Mortgage Trust 2007-5, Series 2007 5, Class AJFL, 144A, 5.450%, due 12/08/2048 *	47	0.01
5,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32, Series 2016 C32, Class D, 144A, 3.396%, due 15/12/2049 *	3,294	0.64
1,532	Morgan Stanley Mortgage Loan Trust 2004-11AR, Series 2004 11AR, Class 1B1, 6.029%, due 25/01/2035 *	1,233	0.24
3,310	Morgan Stanley Mortgage Loan Trust 2006-8AR, Series 2006 8AR, Class 1A3, 5.749%, due 25/06/2036 *	703	0.14
515	Multifamily Trust 2016-1, Series 2016 1, Class B, 144A, 2.446%, due 25/04/2046 *	515	0.10
5,308	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class D, 144A, 4.544%, due 15/08/2036 *	3,404	0.66
4,870	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class E, 144A, 4.544%, due 15/08/2036 *	2,614	0.51
3,000	Natixis Commercial Mortgage Securities Trust 2022-JERI, Series 2022 JERI, Class G, 144A, 12.768%, due 15/01/2039 *	2,474	0.48
3,539	New Residential Mortgage Loan Trust 2016-4, Series 2016 4A, Class B5, 144A, 4.844%, due 25/11/2056 *	3,154	0.61
3,000	New Residential Mortgage Loan Trust 2021-NQM3, Series 2021 NQM3, Class B2, 144A, 4.051%, due 27/11/2056 *	1,935	0.37

Face Value (000's)		Value (000's) $	% of Net Asset Value
480	Opteum Mortgage Acceptance Corp Trust 2006-1, Series 2006 1, Class M1, 5.984%, due 25/04/2036 *	1,098	0.21
3,481	PMT Credit Risk Transfer Trust 2021-1R, Series 2021 1R, Class A, 144A, 8.343%, due 27/02/2024 *	3,464	0.67
2,910	PMT Credit Risk Transfer Trust, 144A, 8.883%, due 29/10/2024 *	2,866	0.56
3,191	PMT Credit Risk Transfer Trust, 144A, 8.533%, due 27/02/2025 *	3,103	0.60
599	RALI Series 2006-QA2 Trust, Series 2006 QA2, Class 1A1, 5.679%, due 25/02/2036 *	385	0.07
12,658	Redwood Funding Trust 2019-1, Series 2019 1, Class PT, 144A, 4.968%, due 27/09/2024	12,373	2.40
1,024	Reperforming Loan REMIC Trust 2006-R2, Series 2006 R2, Class AF1, 144A, 5.849%, due 25/07/2036 *	932	0.18
3,449	Residential Asset Securitization Trust 2006-A7CB, Series 2006 A7CB, Class 1A3, 6.250%, due 25/07/2036	2,637	0.51
12,928	Seasoned Credit Risk Transfer Trust 2017-4, Series 2017 4, Class B, 144A, 0.000%, due 25/06/2057 †	1,624	0.31
19,478	Seasoned Credit Risk Transfer Trust 2017-4, Series 2017 4, Class BIO, 144A, 1.677%, due 25/06/2057 *†	2,868	0.56
4,397	Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class B, 144A, 0.000%, due 25/09/2055 †	399	0.08
7,814	Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class BIO, 144A, 0.809%, due 25/09/2055 *†	913	0.18
3,394	Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class M2, 144A, 3.750%, due 25/09/2055 *	3,037	0.59
50,342	Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class XSIO, 144A, 0.075%, due 25/09/2055 *†	222	0.04
12,909	Seasoned Credit Risk Transfer Trust Series 2017-2, Series 2017 2, Class B, 144A, 0.000%, due 25/08/2056 †	1,076	0.21
20,889	Seasoned Credit Risk Transfer Trust Series 2017-2, Series 2017 2, Class BIO, 144A, 1.218%, due 25/08/2056 *†	2,315	0.45
410,106	Seasoned Credit Risk Transfer Trust Series 2017-2, Series 2017 2, Class XSIO, 144A, 0.075%, due 25/08/2056 *†	1,785	0.35
2,539	Seasoned Credit Risk Transfer Trust Series 2018-1, Series 2018 1, Class M, 4.750%, due 25/05/2057 *	2,356	0.46
11,444	Seasoned Credit Risk Transfer Trust Series 2018-2, Series 2018 2, Class BX, 2.708%, due 25/11/2057 *	3,360	0.65
16,035	Seasoned Credit Risk Transfer Trust Series 2018-3, Series 2018 3, Class BX, 144A, 1.151%, due 25/08/2057 *	4,864	0.94
2,630	STACR Trust 2018-DNA3, Series 2018 DNA3, Class B1, 144A, 9.302%, due 25/09/2048 *	2,818	0.55
3,000	STACR Trust 2018-DNA3, Series 2018 DNA3, Class B2, 144A, 13.152%, due 25/09/2048 *	3,329	0.65
650	Starwood Retail Property Trust 2014-STAR, Series 2014 STAR, Class D, 144A, 8.500%, due 15/11/2027 *	26	0.01
14,332	Starwood Retail Property Trust 2014-STAR, Series 2014 STAR, Class E, 144A, 8.500%, due 15/11/2027 *†	72	0.01
307	Structured Adjustable Rate Mortgage Loan Trust, Series 2004 2, Class 1A1, 4.953%, due 25/03/2034 *	278	0.05
49	Structured Asset Mortgage Investments II Trust 2006-AR6, Series 2006 AR6, Class 1A1, 5.789%, due 25/07/2046 *	40	0.01
3,900	Towd Point Mortgage Trust 2018-2, Series 2018 2, Class B2, 144A, 3.602%, due 25/03/2058 *	2,968	0.58
7,118	Towd Point Mortgage Trust 2018-4, Series 2018 4, Class B2, 144A, 3.288%, due 25/06/2058 *	4,509	0.87
4,000	UBS Commercial Mortgage Trust 2018-NYCH, Series 2018 NYCH, Class F, 144A, 9.179%, due 15/02/2032 *	3,813	0.74
3,432	Verus Securitization Trust 2023-4, Series 2023 4, Class A3, 144A, 6.319%, due 25/05/2068	3,396	0.66
2,770	Verus Securitization Trust 2023-4, Series 2023 4, Class B1, 144A, 8.239%, due 25/05/2068 *	2,681	0.52
3,326	WaMu Mortgage Pass-Through Certificates Series 2005-AR11 Trust, Series 2005 AR11, Class B1, 6.344%, due 25/08/2045 *	2,790	0.54
983	WaMu Mortgage Pass-Through Certificates Series 2005-AR9 Trust, Series 2005 AR9, Class B1, 6.374%, due 25/07/2045 *	761	0.15
1,343	Waterfall Commercial Mortgage Trust 2015-SBC5, Series 2015 SBC5, Class B, 144A, 6.400%, due 14/09/2022 *	1,162	0.23
2,500	Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	1,982	0.38
1,252	WFRBS Commercial Mortgage Trust 2014-C22, Series 2014 C22, Class D, 144A, 4.054%, due 15/09/2057 *	819	0.16
Total Mortgage-Backed Securities (Cost $560,346)		412,814	79.99
Corporate Bonds and Notes — 0.72% (28 February 2023: 0.48%)			
United States — 0.72% (28 February 2023: 0.48%)			
4,000	Two Harbors Investment Corp, 6.250%, due 15/01/2026	3,720	0.72
Total Corporate Bonds and Notes (Cost $3,587)		3,720	0.72
Loan Notes — 3.49% (28 February 2023: 3.29%)			
30,000	American Dream, –%, due 29/06/2024 *†∞	2,692	0.52
1,613	Freehand Hotel, 9.267%, due 17/12/2024 *∞	1,579	0.31
2,935	Freehand Hotel, 9.267%, due 17/12/2024 *∞	2,873	0.56

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Loan Notes — (continued)			
5,452	Freehand Hotel, 9.267%, due 17/12/2024 *∞	5,337	1.03
5,551	Sono Retail Loan, 8.696%, due 06/06/2024 *∞	5,514	1.07
Total Loan Notes (Cost $45,454)		17,995	3.49
Collective Investment Schemes — 3.08% (28 February 2023: 3.08%)			
15,887	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	15,887	3.08
Total Collective Investment Schemes (Cost $15,887)		15,887	3.08
Total Investments at fair value through profit or loss (Cost $709,844)		512,999	99.41
Forward Foreign Currency Contracts — 0.11% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		577	0.11
Total Financial Assets at fair value through profit or loss		513,576	99.52
Forward Foreign Currency Contracts — (0.13%) (28 February 2023: (0.30%))			
Unrealised depreciation of contracts (see below)		(664)	(0.13)
Futures — (0.10%) (28 February 2023: (0.01%))			
Unrealised depreciation of contracts (see below)		(538)	(0.10)
Total Financial Liabilities at fair value through profit or loss		(1,202)	(0.23)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		512,374	99.29
Other Assets in Excess of Liabilities		3,692	0.71
Total Net Assets		$516,066	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $324,155,000 or 62.83% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† 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 2023 (principal and / or interest).

ABBREVIATIONS:

REMIC – Real Estate Mortgage Investment Conduit.

Analysis of Total Assets	**% of Total Assets**
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.55
Other transferable securities dealt in on another regulated market	3.48
Collective investment schemes	3.07
Financial derivative instruments	0.11
Other assets	0.79
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	EUR	1	Sell	USD	1	$ –
15-Sep-2023	BNY Mellon	Buy	USD	10	Sell	EUR	9	–
15-Sep-2023	BNY Mellon	Buy	USD	38,993	Sell	JPY	5,575,971	577
15-Sep-2023	BNY Mellon	Buy	CHF	282	Sell	USD	323	(3)
15-Sep-2023	BNY Mellon	Buy	JPY	5,575,971	Sell	USD	38,998	(581)
15-Sep-2023	BNY Mellon	Buy	GBP	9	Sell	USD	11	–
15-Sep-2023	BNY Mellon	Buy	EUR	5,242	Sell	USD	5,767	(80)
15-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $8)								$ 577
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,683))								(664)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,675))								$ (87)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2024	Bank of America Merrill Lynch	(206)	$ (49,353)	$ (91)
3 Month SOFR Index September 2024	Bank of America Merrill Lynch	(204)	(48,697)	(67)
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(42)	(4,663)	(42)
U.S. 10 Year Ultra Note December 2023	Bank of America Merrill Lynch	(84)	(9,753)	(144)
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	(112)	(13,629)	(194)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $317)				$ –
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(73))				(538)
Net Depreciation of Futures Contracts (28 February 2023 (000's): $244)				$ (538)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 1.93% (28 February 2023: 1.53%)			
1,208	DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	960	0.09
5,000	Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055	5,002	0.44
2,681	Hardee's Funding LLC, Series 2020 1A, Class A2, 144A, 3.981%, due 20/12/2050	2,285	0.20
1,536	HGI CRE CLO 2021-FL2 Ltd, Series 2021 FL2, Class A, 144A, 6.427%, due 17/09/2036 *	1,503	0.13
2,689	Home Partners of America 2021-3 Trust, Series 2021 3, Class A, 144A, 2.200%, due 17/01/2041	2,301	0.20
2,212	Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class B, 144A, 2.790%, due 20/03/2048	1,506	0.13
1,487	MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.526%, due 16/07/2036 *	1,459	0.13
2,570	MF1 2021-FL7 Ltd, Series 2021 FL7, Class A, 144A, 6.506%, due 16/10/2036 *	2,522	0.23
541	SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	504	0.05
2,000	SBA Small Business Investment Cos, Series 2023 10A, Class 1, 5.168%, due 10/03/2033	1,982	0.18
500	SMB Private Education Loan Trust 2023-C, Series 2023 C, Class B, 144A, 6.360%, due 15/11/2052	500	0.04
1,484	Store Master Funding I-VII XIV XIX XX, Series 2021 1A, Class A3, 144A, 2.860%, due 20/06/2051	1,229	0.11
Total Asset-Backed Securities (Cost $23,988)		21,753	1.93
Mortgage-Backed Securities — 97.30% (28 February 2023: 98.53%)			
54,020	BANK 2017-BNK8, Series 2017 BNK8, Class XA, 0.848%, due 15/11/2050 *	1,291	0.11
2,400	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	2,221	0.20
2,210	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	2,022	0.18
4,050	BHMS 2018-ATLS, Series 2018 ATLS, Class A, 144A, 6.857%, due 15/07/2035 *	3,982	0.35
1,275	BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.328%, due 15/02/2038 *	1,232	0.11
33,468	CD 2017-CD6 Mortgage Trust, Series 2017 CD6, Class XA, 1.015%, due 13/11/2050 *	792	0.07
1,000	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	917	0.08
1,470	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	1,414	0.13
2,063	CSMC 2021-NQM8, Series 2021 NQM8, Class A1, 144A, 1.841%, due 25/10/2066 *	1,713	0.15
1,148	Fannie Mae Interest Strip 406, Class 2, 4.000%, due 25/02/2041	195	0.02
268	Fannie Mae Interest Strip 407, Class 9, 5.000%, due 25/02/2041 *	44	–
587	Fannie Mae Interest Strip 407, Class C10, 5.000%, due 25/01/2038	99	0.01
378	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	58	–
2,105	Fannie Mae Interest Strip 417, Class C5, 3.500%, due 25/02/2043	346	0.03
4,944	Fannie Mae Interest Strip 418, Class C15, 3.500%, due 25/08/2043	834	0.07
16,933	Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	2,726	0.24
3,900	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	3,232	0.29
7,000	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	6,032	0.54
3,100	Fannie Mae or Freddie Mac, 30 year, TBA, 3.500% ±	2,771	0.25
–	Fannie Mae Pool '252875', 8.000%, due 01/11/2029	–	–
–	Fannie Mae Pool '253184', 8.000%, due 01/04/2030	–	–
–	Fannie Mae Pool '253399', 8.500%, due 01/08/2030	–	–
–	Fannie Mae Pool '253438', 8.500%, due 01/09/2030	–	–
1	Fannie Mae Pool '253598', 8.500%, due 01/12/2030	1	–
5,310	Fannie Mae Pool '387771', 3.790%, due 01/08/2028	5,026	0.45
–	Fannie Mae Pool '535270', 8.500%, due 01/04/2030	–	–
6	Fannie Mae Pool '535299', 7.500%, due 01/05/2030	7	–
1	Fannie Mae Pool '535332', 8.500%, due 01/04/2030	1	–
–	Fannie Mae Pool '535351', 8.000%, due 01/06/2030	–	–
–	Fannie Mae Pool '535435', 8.500%, due 01/08/2030	–	–
–	Fannie Mae Pool '535608', 9.500%, due 01/04/2030	–	–
3	Fannie Mae Pool '535996', 7.500%, due 01/06/2031	3	–
–	Fannie Mae Pool '537715', 8.500%, due 01/09/2030	–	–
19	Fannie Mae Pool '545189', 7.500%, due 01/08/2031	19	–
15	Fannie Mae Pool '545190', 7.500%, due 01/08/2031	15	–
1	Fannie Mae Pool '545612', 8.000%, due 01/04/2032	1	–
2	Fannie Mae Pool '545990', 7.500%, due 01/04/2031	2	–
–	Fannie Mae Pool '546591', 8.500%, due 01/06/2030	–	–
1	Fannie Mae Pool '548965', 8.500%, due 01/07/2030	1	–
8	Fannie Mae Pool '555676', 7.500%, due 01/12/2032	8	–
13	Fannie Mae Pool '745248', 7.500%, due 01/08/2034	13	–
109	Fannie Mae Pool '745802', 6.000%, due 01/07/2036	112	0.01
9	Fannie Mae Pool '745959', 5.500%, due 01/11/2036	9	–
446	Fannie Mae Pool '836398', 6.089%, due 01/10/2035 *	440	0.04
6	Fannie Mae Pool '836852', 5.986%, due 01/10/2035 *	6	–
7	Fannie Mae Pool '843823', 6.144%, due 01/11/2035 *	7	–
80	Fannie Mae Pool '843997', 6.018%, due 01/11/2035 *	78	0.01
19	Fannie Mae Pool '865915', 6.247%, due 01/03/2036 *	19	–
538	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	521	0.05
15	Fannie Mae Pool '902663', 6.000%, due 01/11/2036	15	–
3	Fannie Mae Pool '909856', 6.000%, due 01/03/2037	3	–
1	Fannie Mae Pool '974763', 4.500%, due 01/04/2038	1	–
15	Fannie Mae Pool '981766', 4.500%, due 01/04/2038	14	–
4	Fannie Mae Pool '995072', 5.500%, due 01/08/2038	4	–
58	Fannie Mae Pool 'AA8438', 4.500%, due 01/06/2039	57	–
26	Fannie Mae Pool 'AB2725', 5.500%, due 01/04/2041	26	–
984	Fannie Mae Pool 'AB3882', 4.500%, due 01/11/2041	959	0.08
375	Fannie Mae Pool 'AB5692', 4.000%, due 01/06/2042	355	0.03
30	Fannie Mae Pool 'AB7668', 3.000%, due 01/01/2043	27	–
195	Fannie Mae Pool 'AB9107', 3.500%, due 01/04/2033	186	0.02
11	Fannie Mae Pool 'AD3336', 5.500%, due 01/04/2040	11	–
3	Fannie Mae Pool 'AD4567', 5.500%, due 01/04/2040	3	–
5	Fannie Mae Pool 'AD4598', 5.500%, due 01/05/2040	5	–
10	Fannie Mae Pool 'AD4614', 5.500%, due 01/06/2040	10	–
6	Fannie Mae Pool 'AD8281', 5.500%, due 01/07/2040	6	–
20	Fannie Mae Pool 'AD8326', 5.500%, due 01/07/2040	20	–
74	Fannie Mae Pool 'AD8642', 5.500%, due 01/08/2040	75	0.01
63	Fannie Mae Pool 'AD9893', 5.500%, due 01/07/2040	63	0.01
10	Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	11	–
32	Fannie Mae Pool 'AH5036', 5.500%, due 01/02/2041	32	–
15	Fannie Mae Pool 'AH9785', 5.500%, due 01/04/2041	15	–
25	Fannie Mae Pool 'AI9532', 5.500%, due 01/09/2041	25	–
15	Fannie Mae Pool 'AJ2033', 5.500%, due 01/10/2041	15	–
27	Fannie Mae Pool 'AJ4713', 4.500%, due 01/11/2041	26	–
84	Fannie Mae Pool 'AL1051', 4.500%, due 01/09/2041	82	0.01
526	Fannie Mae Pool 'AL1469', 7.000%, due 01/02/2039	557	0.05
223	Fannie Mae Pool 'AL1470', 7.000%, due 01/04/2037	233	0.02
3,514	Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	3,214	0.29
31	Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	29	–
1,234	Fannie Mae Pool 'AL4324', 6.500%, due 01/05/2040	1,287	0.11
112	Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	108	0.01
4,665	Fannie Mae Pool 'AL7093', 4.000%, due 01/05/2045	4,434	0.39
846	Fannie Mae Pool 'AL7877', 4.000%, due 01/12/2045	797	0.07
840	Fannie Mae Pool 'AL8991', 3.000%, due 01/08/2035	775	0.07
100	Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	91	0.01
469	Fannie Mae Pool 'AM8700', 2.930%, due 01/06/2030	422	0.04
178	Fannie Mae Pool 'AN4677', 3.200%, due 01/02/2029	165	0.01
322	Fannie Mae Pool 'AN4927', 3.450%, due 01/03/2029	302	0.03
328	Fannie Mae Pool 'AN5386', 3.250%, due 01/05/2029	304	0.03
97	Fannie Mae Pool 'AO4102', 4.000%, due 01/06/2042	92	0.01
329	Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	311	0.03
994	Fannie Mae Pool 'AQ6295', 3.500%, due 01/12/2032	940	0.08
62	Fannie Mae Pool 'AQ7130', 3.500%, due 01/12/2032	59	0.01
238	Fannie Mae Pool 'AQ7270', 3.500%, due 01/12/2032	225	0.02
281	Fannie Mae Pool 'AQ7306', 3.000%, due 01/01/2043	250	0.02
291	Fannie Mae Pool 'AQ7864', 3.500%, due 01/12/2032	276	0.02
46	Fannie Mae Pool 'AQ7869', 3.500%, due 01/11/2032	44	–
129	Fannie Mae Pool 'AQ7913', 3.500%, due 01/12/2032	122	0.01
131	Fannie Mae Pool 'AQ8677', 3.500%, due 01/12/2032	124	0.01
85	Fannie Mae Pool 'AR1198', 3.000%, due 01/01/2043	75	0.01
283	Fannie Mae Pool 'AR1202', 3.000%, due 01/01/2043	252	0.02
145	Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	128	0.01
339	Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	301	0.03
536	Fannie Mae Pool 'AS0462', 3.500%, due 01/09/2033	506	0.04
188	Fannie Mae Pool 'AS0469', 4.000%, due 01/09/2033	181	0.02
103	Fannie Mae Pool 'AS1281', 3.500%, due 01/12/2033	98	0.01
3,299	Fannie Mae Pool 'AS4347', 4.000%, due 01/01/2045	3,133	0.28
1,467	Fannie Mae Pool 'AS4363', 4.500%, due 01/02/2045	1,421	0.13
402	Fannie Mae Pool 'AS6340', 3.500%, due 01/12/2045	367	0.03
269	Fannie Mae Pool 'AS6541', 3.500%, due 01/01/2046	246	0.02
219	Fannie Mae Pool 'AS6562', 3.500%, due 01/01/2046	199	0.02
239	Fannie Mae Pool 'AS9453', 4.000%, due 01/04/2047	225	0.02
153	Fannie Mae Pool 'AS9760', 4.500%, due 01/06/2047	148	0.01
207	Fannie Mae Pool 'AT2486', 3.500%, due 01/06/2033	195	0.02
3,129	Fannie Mae Pool 'AT3070', 3.500%, due 01/04/2043	2,890	0.26
69	Fannie Mae Pool 'AU4395', 4.000%, due 01/10/2033	67	0.01
32	Fannie Mae Pool 'AU4397', 4.000%, due 01/10/2033	31	–
325	Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	288	0.03
72	Fannie Mae Pool 'AU7248', 4.000%, due 01/10/2033	69	0.01
80	Fannie Mae Pool 'AU9562', 4.000%, due 01/10/2033	77	0.01
107	Fannie Mae Pool 'AU9567', 4.000%, due 01/10/2033	103	0.01
81	Fannie Mae Pool 'AU9570', 4.000%, due 01/10/2033	78	0.01
21	Fannie Mae Pool 'AV7116', 4.500%, due 01/03/2044	21	–
74	Fannie Mae Pool 'AV7681', 3.500%, due 01/01/2034	70	0.01

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
165	Fannie Mae Pool 'AV7683', 3.500%, due 01/01/2034	157	0.01
207	Fannie Mae Pool 'AV7694', 3.500%, due 01/01/2034	195	0.02
284	Fannie Mae Pool 'AV7696', 3.500%, due 01/01/2034	270	0.02
2,203	Fannie Mae Pool 'AZ9645', 4.000%, due 01/09/2035	2,101	0.19
2,460	Fannie Mae Pool 'BF0144', 3.500%, due 01/10/2056	2,215	0.20
684	Fannie Mae Pool 'BF0145', 3.500%, due 01/03/2057	616	0.05
1,887	Fannie Mae Pool 'BF0161', 5.000%, due 01/10/2046	1,887	0.17
3,892	Fannie Mae Pool 'BF0162', 5.000%, due 01/11/2045	3,892	0.35
897	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	840	0.07
1,676	Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	1,599	0.14
1,114	Fannie Mae Pool 'BF0263', 3.500%, due 01/05/2058	1,003	0.09
2,051	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	1,957	0.17
700	Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	668	0.06
1,965	Fannie Mae Pool 'BF0531', 2.500%, due 01/05/2055	1,640	0.15
177	Fannie Mae Pool 'BH6684', 4.000%, due 01/08/2047	167	0.01
84	Fannie Mae Pool 'BJ0685', 4.000%, due 01/04/2048	79	0.01
1,106	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	1,002	0.09
293	Fannie Mae Pool 'BJ2763', 4.500%, due 01/05/2048	284	0.03
28	Fannie Mae Pool 'BK0751', 3.500%, due 01/03/2048	25	–
765	Fannie Mae Pool 'BK4770', 4.500%, due 01/08/2048	736	0.07
382	Fannie Mae Pool 'BM1660', 4.000%, due 01/08/2047	359	0.03
1,293	Fannie Mae Pool 'BM3929', 3.500%, due 01/07/2032	1,230	0.11
1,041	Fannie Mae Pool 'BM4696', 3.000%, due 01/03/2047	923	0.08
178	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	165	0.01
93	Fannie Mae Pool 'BM4781', 4.500%, due 01/10/2048	90	0.01
249	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	230	0.02
1,885	Fannie Mae Pool 'BM4951', 4.500%, due 01/09/2048	1,825	0.16
782	Fannie Mae Pool 'BM5073', 3.000%, due 01/04/2048	687	0.06
117	Fannie Mae Pool 'BM5119', 4.500%, due 01/12/2048	113	0.01
1,393	Fannie Mae Pool 'BM6898', 2.149%, due 01/02/2032 *	1,139	0.10
645	Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	520	0.05
104	Fannie Mae Pool 'BO2878', 3.000%, due 01/11/2049	90	0.01
144	Fannie Mae Pool 'BO8932', 3.000%, due 01/01/2050	126	0.01
810	Fannie Mae Pool 'BP2319', 3.000%, due 01/02/2050	705	0.06
631	Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	530	0.05
951	Fannie Mae Pool 'BP6171', 3.500%, due 01/04/2050	866	0.08
3,695	Fannie Mae Pool 'BP7395', 1.500%, due 01/10/2040	3,004	0.27
662	Fannie Mae Pool 'BP8713', 3.000%, due 01/08/2050	573	0.05
614	Fannie Mae Pool 'BQ1150', 2.500%, due 01/10/2050	516	0.05
947	Fannie Mae Pool 'BQ5815', 2.500%, due 01/11/2050	793	0.07
320	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	269	0.02
73	Fannie Mae Pool 'BR0001', 2.500%, due 01/12/2050	62	0.01
724	Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	613	0.05
82	Fannie Mae Pool 'BR1823', 2.000%, due 01/01/2051	66	0.01
83	Fannie Mae Pool 'BR2303', 3.000%, due 01/08/2051	72	0.01
150	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	121	0.01
146	Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	118	0.01
71	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	57	–
71	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	59	–
227	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	186	0.02
379	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	307	0.03
161	Fannie Mae Pool 'BR4035', 2.000%, due 01/02/2051	129	0.01
4,321	Fannie Mae Pool 'BR4393', 2.000%, due 01/03/2051	3,458	0.31
364	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	294	0.03
322	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	261	0.02
639	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	516	0.05
316	Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	255	0.02
563	Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	455	0.04
896	Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	724	0.06
154	Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	126	0.01
412	Fannie Mae Pool 'BR6768', 2.500%, due 01/06/2051	344	0.03
76	Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	62	0.01
74	Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	60	0.01
203	Fannie Mae Pool 'BR8276', 2.500%, due 01/04/2051	171	0.01
80	Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	65	0.01
76	Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	62	0.01
284	Fannie Mae Pool 'BR9104', 2.500%, due 01/05/2051	240	0.02
927	Fannie Mae Pool 'BT0122', 2.500%, due 01/06/2051	774	0.07
497	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	416	0.04
689	Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	578	0.05
600	Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	502	0.04
353	Fannie Mae Pool 'BT3290', 2.500%, due 01/08/2051	295	0.03
247	Fannie Mae Pool 'BT3303', 2.500%, due 01/08/2051	206	0.02
3,019	Fannie Mae Pool 'BT9482', 2.500%, due 01/12/2051	2,527	0.22
15,894	Fannie Mae Pool 'BU0971', 2.000%, due 01/11/2051	12,830	1.14
879	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	738	0.07
3,163	Fannie Mae Pool 'BU2838', 2.500%, due 01/11/2051	2,643	0.23
75	Fannie Mae Pool 'BU3608', 3.000%, due 01/11/2051	65	0.01
81	Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	71	0.01
1,583	Fannie Mae Pool 'BU8670', 4.500%, due 01/05/2052	1,502	0.13
3,790	Fannie Mae Pool 'BW5810', 5.000%, due 01/08/2052	3,679	0.33
84	Fannie Mae Pool 'BX6441', 6.500%, due 01/02/2053	86	0.01
1,028	Fannie Mae Pool 'BX7702', 6.500%, due 01/02/2053	1,046	0.09
133	Fannie Mae Pool 'CA0907', 3.500%, due 01/12/2047	121	0.01
5,098	Fannie Mae Pool 'CA0917', 3.500%, due 01/12/2047	4,637	0.41
1,209	Fannie Mae Pool 'CA1902', 4.500%, due 01/06/2048	1,168	0.10
919	Fannie Mae Pool 'CA6000', 3.000%, due 01/06/2050	798	0.07
481	Fannie Mae Pool 'CA6053', 3.000%, due 01/06/2050	418	0.04
3,682	Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	3,097	0.27
69	Fannie Mae Pool 'CA8955', 2.500%, due 01/02/2051	58	–
1,798	Fannie Mae Pool 'CB1878', 3.000%, due 01/10/2051	1,558	0.14
4,670	Fannie Mae Pool 'CB2164', 3.000%, due 01/11/2051	4,063	0.36
2,923	Fannie Mae Pool 'CB2292', 3.000%, due 01/11/2051	2,553	0.23
2,227	Fannie Mae Pool 'CB3044', 2.500%, due 01/03/2052	1,866	0.17
370	Fannie Mae Pool 'CB3833', 3.000%, due 01/06/2052	320	0.03
7,227	Fannie Mae Pool 'CB4898', 5.000%, due 01/10/2052	7,017	0.62
931	Fannie Mae Pool 'CB5156', 6.500%, due 01/11/2052	953	0.08
1,305	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,337	0.12
1,704	Fannie Mae Pool 'FM1002', 3.500%, due 01/01/2048	1,549	0.14
69	Fannie Mae Pool 'FM1159', 4.500%, due 01/02/2048	67	0.01
864	Fannie Mae Pool 'FM1349', 3.500%, due 01/03/2047	789	0.07
64	Fannie Mae Pool 'FM1458', 4.500%, due 01/04/2049	61	0.01
6,337	Fannie Mae Pool 'FM1625', 4.000%, due 01/09/2049	5,962	0.53
1,033	Fannie Mae Pool 'FM1637', 4.500%, due 01/05/2049	997	0.09
201	Fannie Mae Pool 'FM2173', 4.000%, due 01/09/2048	188	0.02
1,980	Fannie Mae Pool 'FM2256', 4.500%, due 01/10/2044	1,918	0.17
431	Fannie Mae Pool 'FM2745', 4.500%, due 01/03/2050	414	0.04
70	Fannie Mae Pool 'FM3083', 4.500%, due 01/10/2049	68	0.01
256	Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	240	0.02
1,933	Fannie Mae Pool 'FM3445', 4.000%, due 01/09/2048	1,816	0.16
74	Fannie Mae Pool 'FM3542', 4.000%, due 01/05/2049	70	0.01
190	Fannie Mae Pool 'FM3830', 3.000%, due 01/04/2050	166	0.01
97	Fannie Mae Pool 'FM4532', 3.000%, due 01/09/2050	84	0.01
643	Fannie Mae Pool 'FM4577', 2.500%, due 01/10/2050	539	0.05
364	Fannie Mae Pool 'FM5018', 2.500%, due 01/12/2050	303	0.03
1,194	Fannie Mae Pool 'FM5423', 2.500%, due 01/01/2051	1,003	0.09
3,030	Fannie Mae Pool 'FM5592', 4.000%, due 01/12/2050	2,825	0.25
62	Fannie Mae Pool 'FM5743', 2.500%, due 01/02/2051	52	–
117	Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	98	0.01
284	Fannie Mae Pool 'FM5931', 2.500%, due 01/02/2051	237	0.02
269	Fannie Mae Pool 'FM6117', 3.000%, due 01/11/2048	236	0.02
152	Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	128	0.01
249	Fannie Mae Pool 'FM6816', 2.500%, due 01/04/2051	208	0.02
2,506	Fannie Mae Pool 'FM7167', 4.500%, due 01/08/2050	2,403	0.21
15,118	Fannie Mae Pool 'FM7382', 3.000%, due 01/05/2051	13,145	1.17
6,838	Fannie Mae Pool 'FM7518', 2.500%, due 01/06/2051	5,726	0.51
244	Fannie Mae Pool 'FM7529', 3.000%, due 01/05/2051	212	0.02
274	Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	230	0.02
85	Fannie Mae Pool 'FM7676', 2.500%, due 01/06/2051	71	0.01
79	Fannie Mae Pool 'FM7694', 3.000%, due 01/06/2051	68	0.01
240	Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	204	0.02
864	Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	727	0.06
1,054	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	885	0.08
845	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	714	0.06
750	Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	634	0.06
304	Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	268	0.02
1,614	Fannie Mae Pool 'FM8188', 3.000%, due 01/03/2040	1,472	0.13
3,125	Fannie Mae Pool 'FM8189', 3.000%, due 01/08/2038	2,883	0.26
1,253	Fannie Mae Pool 'FM8210', 3.000%, due 01/04/2050	1,095	0.10
9,967	Fannie Mae Pool 'FM8415', 2.000%, due 01/08/2051	7,946	0.71
1,481	Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,304	0.12
14,193	Fannie Mae Pool 'FM8685', 3.000%, due 01/09/2051	12,311	1.09
2,834	Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	2,377	0.21
411	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	345	0.03
81	Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	69	0.01
476	Fannie Mae Pool 'FM9044', 3.000%, due 01/10/2051	414	0.04
2,593	Fannie Mae Pool 'FM9264', 2.000%, due 01/10/2041	2,158	0.19
1,795	Fannie Mae Pool 'FM9292', 3.000%, due 01/11/2051	1,566	0.14
2,621	Fannie Mae Pool 'FM9362', 3.000%, due 01/06/2038	2,446	0.22
161	Fannie Mae Pool 'FM9412', 2.500%, due 01/11/2051	135	0.01
16,036	Fannie Mae Pool 'FM9434', 2.000%, due 01/11/2051	12,962	1.15
5,318	Fannie Mae Pool 'FM9456', 3.500%, due 01/11/2051	4,834	0.43
6,320	Fannie Mae Pool 'FM9507', 3.000%, due 01/03/2037	5,898	0.52
15,287	Fannie Mae Pool 'FM9579', 2.000%, due 01/07/2051	12,237	1.09
7,828	Fannie Mae Pool 'FM9733', 2.500%, due 01/10/2051	6,553	0.58
324	Fannie Mae Pool 'FM9867', 2.500%, due 01/12/2051	272	0.02
1,041	Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	873	0.08
223	Fannie Mae Pool 'FS0041', 3.000%, due 01/11/2050	196	0.02
1,334	Fannie Mae Pool 'FS0316', 1.500%, due 01/11/2041	1,071	0.09
4,099	Fannie Mae Pool 'FS0331', 3.000%, due 01/01/2052	3,545	0.31
3,503	Fannie Mae Pool 'FS0352', 2.000%, due 01/01/2052	2,809	0.25
347	Fannie Mae Pool 'FS0408', 3.000%, due 01/01/2052	305	0.03
257	Fannie Mae Pool 'FS0464', 2.000%, due 01/01/2052	205	0.02
2,267	Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	1,971	0.17

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
445	Fannie Mae Pool 'FS0534', 2.500%, due 01/07/2051	374	0.03
2,331	Fannie Mae Pool 'FS0551', 2.500%, due 01/02/2052	1,957	0.17
1,609	Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	1,349	0.12
1,409	Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	1,135	0.10
820	Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	662	0.06
5,927	Fannie Mae Pool 'FS1107', 2.500%, due 01/12/2051	4,971	0.44
530	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	466	0.04
336	Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	297	0.03
433	Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	383	0.03
787	Fannie Mae Pool 'FS1553', 2.500%, due 01/11/2050	662	0.06
1,281	Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	1,084	0.10
726	Fannie Mae Pool 'FS1938', 2.500%, due 01/02/2052	606	0.05
6,813	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	6,196	0.55
656	Fannie Mae Pool 'FS3009', 2.000%, due 01/05/2042	547	0.05
5,482	Fannie Mae Pool 'FS3191', 5.500%, due 01/10/2052	5,415	0.48
1,738	Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	1,753	0.16
1,289	Fannie Mae Pool 'FS3589', 4.500%, due 01/01/2050	1,257	0.11
7,086	Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	5,723	0.51
6,596	Fannie Mae Pool 'FS4270', 2.000%, due 01/03/2052	5,298	0.47
2,465	Fannie Mae Pool 'FS4570', 5.000%, due 01/12/2047	2,465	0.22
988	Fannie Mae Pool 'FS4933', 6.000%, due 01/06/2053	991	0.09
2,643	Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	2,409	0.21
9	Fannie Mae Pool 'MA0440', 5.500%, due 01/05/2040	9	–
26	Fannie Mae Pool 'MA0619', 5.500%, due 01/11/2040	26	–
4	Fannie Mae Pool 'MA0706', 4.500%, due 01/04/2031	4	–
10	Fannie Mae Pool 'MA0734', 4.500%, due 01/05/2031	10	–
14	Fannie Mae Pool 'MA0766', 5.500%, due 01/05/2041	14	–
5	Fannie Mae Pool 'MA0776', 4.500%, due 01/06/2031	5	–
133	Fannie Mae Pool 'MA0823', 5.500%, due 01/07/2041	135	0.01
64	Fannie Mae Pool 'MA0867', 5.500%, due 01/09/2041	64	0.01
131	Fannie Mae Pool 'MA0913', 4.500%, due 01/11/2031	128	0.01
144	Fannie Mae Pool 'MA0939', 4.500%, due 01/12/2031	140	0.01
29	Fannie Mae Pool 'MA0968', 4.500%, due 01/12/2031	28	–
176	Fannie Mae Pool 'MA1177', 3.500%, due 01/09/2042	161	0.01
10	Fannie Mae Pool 'MA1221', 4.500%, due 01/09/2042	10	–
43	Fannie Mae Pool 'MA1363', 3.000%, due 01/02/2043	38	–
1,334	Fannie Mae Pool 'MA1393', 4.000%, due 01/03/2043	1,265	0.11
297	Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	288	0.03
226	Fannie Mae Pool 'MA1629', 4.500%, due 01/10/2043	219	0.02
144	Fannie Mae Pool 'MA1664', 4.500%, due 01/11/2043	139	0.01
201	Fannie Mae Pool 'MA1711', 4.500%, due 01/12/2043	194	0.02
410	Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	379	0.03
396	Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	364	0.03
225	Fannie Mae Pool 'MA4175', 1.500%, due 01/11/2040	183	0.02
649	Fannie Mae Pool 'MA4204', 2.000%, due 01/12/2040	546	0.05
5,448	Fannie Mae Pool 'MA4208', 2.000%, due 01/12/2050	4,367	0.39
7,728	Fannie Mae Pool 'MA4325', 2.000%, due 01/05/2051	6,163	0.55
464	Fannie Mae Pool 'MA4342', 1.500%, due 01/05/2041	373	0.03
420	Fannie Mae Pool 'MA4387', 2.000%, due 01/07/2041	353	0.03
1,328	Fannie Mae Pool 'MA4500', 1.500%, due 01/12/2041	1,066	0.09
2,788	Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	2,318	0.21
876	Fannie Mae REMICS, Series 2010 2, Class AI, 5.500%, due 25/02/2040	147	0.01
910	Fannie Mae REMICS, Series 2012 124, Class SD, 0.748%, due 25/11/2042 *	93	0.01
1,280	Fannie Mae REMICS, Series 2012 22, Class SM, 1.098%, due 25/03/2042 *	138	0.01
587	Fannie Mae REMICS, Series 2012 9, Class PT, 11.414%, due 25/07/2036 *	694	0.06
735	Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	775	0.07
3,451	Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	3,487	0.31
134	Fannie Mae REMICS, Series 2015 39, Class LZ, 3.000%, due 25/06/2045	116	0.01
5,604	Fannie Mae REMICS, Series 2016 48, Class IA, 4.500%, due 25/06/2038	806	0.07
2,091	Fannie Mae REMICS, Series 2017 74, Class PZ, 3.500%, due 25/10/2047	1,647	0.15
3,527	Fannie Mae REMICS, Series 2018 3, Class IO, 4.000%, due 25/02/2048	680	0.06
1,145	Fannie Mae REMICS, Series 2018 74, Class AB, 3.500%, due 25/10/2048	1,040	0.09
896	Fannie Mae REMICS, Series 2019 25, Class PI, 5.000%, due 25/05/2048	174	0.02
3,882	Fannie Mae REMICS, Series 2019 38, Class SH, 0.867%, due 25/07/2049 *	357	0.03
1,944	Fannie Mae REMICS, Series 2019 44, Class SM, 0.648%, due 25/08/2049 *	249	0.02
2,106	Fannie Mae REMICS, Series 2019 45, Class BS, 0.648%, due 25/08/2049 *	228	0.02
3,741	Fannie Mae REMICS, Series 2019 5, Class IO, 4.500%, due 25/03/2049	720	0.06
1,155	Fannie Mae REMICS, Series 2019 57, Class NS, 0.598%, due 25/10/2049 *	121	0.01
1,414	Fannie Mae REMICS, Series 2019 58, Class HS, 0.598%, due 25/10/2049 *	144	0.01
2,895	Fannie Mae REMICS, Series 2019 59, Class SH, 0.598%, due 25/10/2049 *	319	0.03
1,219	Fannie Mae REMICS, Series 2020 26, Class SA, 0.548%, due 25/05/2050 *	119	0.01
959	Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	558	0.05
1,651	Fannie Mae REMICS, Series 2020 62, Class BI, 2.000%, due 25/09/2050	198	0.02
2,472	Fannie Mae REMICS, Series 2020 67, Class IH, 2.000%, due 25/09/2050	318	0.03
151	Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	24	–
13,235	Fannie Mae REMICS, Series 2020 88, Class GI, 2.500%, due 25/12/2050	1,973	0.17
1,055	Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	159	0.01
8,668	Fannie Mae REMICS, Series 2020 91, Class IO, 2.500%, due 25/12/2050	1,323	0.12
6,250	Fannie Mae REMICS, Series 2020 93, Class LI, 2.500%, due 25/01/2051	891	0.08
24,912	Fannie Mae REMICS, Series 2021 42, Class NI, 2.500%, due 25/11/2048	3,235	0.29
7,755	Fannie Mae REMICS, Series 2021 46, Class BI, 2.500%, due 25/12/2048	1,066	0.09
5,153	Fannie Mae REMICS, Series 2021 49, Class GI, 2.500%, due 25/10/2048	677	0.06
1,185	Fannie Mae REMICS, Series 2021 54, Class KI, 2.500%, due 25/05/2049	164	0.01
9,457	Fannie Mae REMICS, Series 2021 59, Class TI, 2.500%, due 25/09/2051	1,432	0.13
1,508	Fannie Mae REMICS, Series 2021 61, Class KI, 2.500%, due 25/04/2049	210	0.02
5,825	Fannie Mae REMICS, Series 2021 85, Class IN, 2.500%, due 25/02/2050	946	0.08
13,174	Fannie Mae REMICS, Series 2021 91, Class IG, 2.500%, due 25/01/2052	1,937	0.17
11,514	Fannie Mae REMICS, Series 2022 29, Class KZ, 1.500%, due 25/06/2042	7,975	0.71
732	Fannie Mae REMICS, Series 2022 57, Class BC, 4.000%, due 25/09/2052	689	0.06
286	Fannie Mae-Aces, Series 2016 M11, Class AL, 2.944%, due 25/07/2039	254	0.02
15,530	Fannie Mae-Aces, Series 2019 M11, Class X1, 1.187%, due 25/06/2029 *	705	0.06
14,864	Fannie Mae-Aces, Series 2019 M13, Class X1, 0.940%, due 25/06/2034 *	603	0.05
37,401	Fannie Mae-Aces, Series 2019 M14, Class X1, 0.671%, due 25/06/2029 *	946	0.08
5,450	Fannie Mae-Aces, Series 2020 M11, Class IO, 1.872%, due 25/01/2029 *	397	0.04
33,662	Fannie Mae-Aces, Series 2020 M16, Class X1, 0.538%, due 25/04/2032 *	897	0.08
4,471	Fannie Mae-Aces, Series 2020 M24, Class X1, 1.703%, due 25/01/2037 *	412	0.04
15,192	Fannie Mae-Aces, Series 2020 M31, Class X2, 1.333%, due 25/12/2032 *	899	0.08
36	Freddie Mac Gold Pool 'A29586', 5.000%, due 01/01/2035	36	–
9	Freddie Mac Gold Pool 'A30703', 5.500%, due 01/12/2034	9	–
96	Freddie Mac Gold Pool 'A35950', 5.000%, due 01/07/2035	96	0.01
12	Freddie Mac Gold Pool 'A36526', 5.000%, due 01/08/2035	12	–
37	Freddie Mac Gold Pool 'A39036', 5.000%, due 01/05/2035	37	–
6	Freddie Mac Gold Pool 'A39302', 5.500%, due 01/11/2035	6	–
–	Freddie Mac Gold Pool 'A84166', 6.500%, due 01/01/2039	–	–
1	Freddie Mac Gold Pool 'C00556', 8.000%, due 01/10/2027	1	–
–	Freddie Mac Gold Pool 'C01025', 8.000%, due 01/07/2030	–	–
–	Freddie Mac Gold Pool 'C01051', 8.000%, due 01/09/2030	–	–
1	Freddie Mac Gold Pool 'C46047', 8.000%, due 01/12/2030	1	–
3	Freddie Mac Gold Pool 'C55319', 8.000%, due 01/08/2031	3	–
–	Freddie Mac Gold Pool 'C57324', 8.000%, due 01/09/2031	–	–
2	Freddie Mac Gold Pool 'C91046', 6.500%, due 01/05/2027	2	–
1,014	Freddie Mac Gold Pool 'C91981', 3.000%, due 01/02/2038	920	0.08
–	Freddie Mac Gold Pool 'G00556', 8.000%, due 01/09/2026	–	–
1	Freddie Mac Gold Pool 'G00726', 8.000%, due 01/06/2027	1	–
–	Freddie Mac Gold Pool 'G00931', 8.000%, due 01/11/2026	–	–
5	Freddie Mac Gold Pool 'G02427', 5.500%, due 01/12/2036	5	–
26	Freddie Mac Gold Pool 'G04581', 6.500%, due 01/08/2038	26	–
1	Freddie Mac Gold Pool 'G04947', 6.500%, due 01/04/2038	1	–
4	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	–
94	Freddie Mac Gold Pool 'G07335', 7.000%, due 01/03/2039	100	0.01
213	Freddie Mac Gold Pool 'G07509', 6.500%, due 01/09/2039	219	0.02
903	Freddie Mac Gold Pool 'G08700', 4.500%, due 01/03/2046	876	0.08

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
151	Freddie Mac Gold Pool 'G16672', 3.000%, due 01/03/2033	143	0.01
1,179	Freddie Mac Gold Pool 'G60329', 5.500%, due 01/06/2040	1,203	0.11
3,502	Freddie Mac Gold Pool 'G60344', 4.000%, due 01/12/2045	3,328	0.30
4,856	Freddie Mac Gold Pool 'G61814', 3.500%, due 01/09/2048	4,426	0.39
8,558	Freddie Mac Gold Pool 'G67701', 3.000%, due 01/10/2046	7,559	0.67
1	Freddie Mac Gold Pool 'H00790', 5.500%, due 01/05/2037	1	–
43	Freddie Mac Gold Pool 'H02425', 5.500%, due 01/02/2038	43	–
1	Freddie Mac Gold Pool 'H09170', 5.500%, due 01/01/2038	1	–
279	Freddie Mac Gold Pool 'J39722', 3.000%, due 01/10/2033	261	0.02
169	Freddie Mac Gold Pool 'J39962', 3.000%, due 01/12/2033	158	0.01
164	Freddie Mac Gold Pool 'Q26702', 4.000%, due 01/06/2044	156	0.01
1,298	Freddie Mac Gold Pool 'U69040', 4.000%, due 01/05/2045	1,228	0.11
59	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	56	–
360	Freddie Mac Gold Pool 'U90378', 4.000%, due 01/11/2042	341	0.03
306	Freddie Mac Gold Pool 'U90436', 4.000%, due 01/11/2042	289	0.03
32	Freddie Mac Gold Pool 'U90598', 3.500%, due 01/12/2042	30	–
79	Freddie Mac Gold Pool 'U90608', 3.500%, due 01/12/2042	72	0.01
31	Freddie Mac Gold Pool 'U90768', 3.500%, due 01/01/2043	28	–
63	Freddie Mac Gold Pool 'U90778', 3.500%, due 01/01/2043	58	–
78	Freddie Mac Gold Pool 'U90794', 3.500%, due 01/01/2043	72	0.01
143	Freddie Mac Gold Pool 'U90828', 3.500%, due 01/02/2043	131	0.01
107	Freddie Mac Gold Pool 'U90879', 3.500%, due 01/02/2043	98	0.01
112	Freddie Mac Gold Pool 'U90903', 3.500%, due 01/02/2043	103	0.01
127	Freddie Mac Gold Pool 'U91027', 3.500%, due 01/02/2043	116	0.01
3,658	Freddie Mac Gold Pool 'U99124', 3.500%, due 01/03/2045	3,349	0.30
1,795	Freddie Mac Gold Pool 'U99135', 4.000%, due 01/02/2044	1,700	0.15
57,021	Freddie Mac Multifamily Structured Pass Through Certificates K065, Class X1, 0.804%, due 25/04/2027 *	1,143	0.10
82,417	Freddie Mac Multifamily Structured Pass Through Certificates K069, Class X1, 0.473%, due 25/09/2027 *	1,024	0.09
54,532	Freddie Mac Multifamily Structured Pass Through Certificates K079, Class XAM, 0.221%, due 25/06/2028 *	301	0.03
57,720	Freddie Mac Multifamily Structured Pass Through Certificates K081, Class XAM, 0.215%, due 25/08/2028 *	298	0.03
881	Freddie Mac Multifamily Structured Pass Through Certificates K091, Class X1, 0.706%, due 25/03/2029 *	23	–
6,975	Freddie Mac Multifamily Structured Pass Through Certificates K105, Class X1, 1.644%, due 25/01/2030 *	533	0.05
1,200	Freddie Mac Multifamily Structured Pass Through Certificates K109, Class A2, 1.558%, due 25/04/2030	984	0.09
9,945	Freddie Mac Multifamily Structured Pass Through Certificates K110, Class X1, 1.813%, due 25/04/2030 *	841	0.07
3,984	Freddie Mac Multifamily Structured Pass Through Certificates K115, Class X1, 1.428%, due 25/06/2030 *	279	0.02
7,951	Freddie Mac Multifamily Structured Pass Through Certificates K116, Class X1, 1.528%, due 25/07/2030 *	588	0.05
987	Freddie Mac Multifamily Structured Pass Through Certificates K121, Class X1, 1.119%, due 25/10/2030 *	54	–
85,160	Freddie Mac Multifamily Structured Pass Through Certificates K123, Class X1, 0.863%, due 25/12/2030 *	3,670	0.33
2,989	Freddie Mac Multifamily Structured Pass Through Certificates K124, Class X1, 0.810%, due 25/12/2030 *	122	0.01
12,496	Freddie Mac Multifamily Structured Pass Through Certificates K132, Class X1, 0.608%, due 25/08/2031 *	405	0.04
63,985	Freddie Mac Multifamily Structured Pass Through Certificates K141, Class X1, 0.407%, due 25/02/2032 *	1,410	0.12
61,465	Freddie Mac Multifamily Structured Pass Through Certificates K142, Class X1, 0.403%, due 25/03/2032 *	1,313	0.12
85,311	Freddie Mac Multifamily Structured Pass Through Certificates K143, Class X1, 0.450%, due 25/04/2055 *	2,131	0.19
17,889	Freddie Mac Multifamily Structured Pass Through Certificates K148, Class X1, 0.391%, due 25/07/2032 *	374	0.03
28,473	Freddie Mac Multifamily Structured Pass Through Certificates KG06, Class X1, 0.626%, due 25/10/2031 *	947	0.08
4,173	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 1515, Class X1, 1.636%, due 25/02/2035 *	469	0.04
6,499	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 154, Class X1, 0.527%, due 25/01/2033 *	194	0.02
1,300	Freddie Mac Multifamily WI Certificates Series WI-K159 K159, Class A2, 4.500%, due 25/11/2033	1,267	0.11
5,243	Freddie Mac Non Gold Pool '841075', 3.265%, due 01/01/2049 *	4,916	0.44
2,428	Freddie Mac Non Gold Pool '841076', 3.008%, due 01/11/2048 *	2,273	0.20
475	Freddie Mac Non Gold Pool '841077', 2.871%, due 01/11/2047 *	450	0.04
825	Freddie Mac Non Gold Pool '841081', 3.099%, due 01/02/2050 *	782	0.07
89	Freddie Mac Pool 'QA5770', 3.000%, due 01/01/2050	78	0.01
319	Freddie Mac Pool 'QA7238', 3.500%, due 01/02/2050	289	0.03
2,972	Freddie Mac Pool 'QA7256', 3.000%, due 01/02/2050	2,587	0.23
118	Freddie Mac Pool 'QA9685', 3.000%, due 01/05/2050	104	0.01
190	Freddie Mac Pool 'QA9686', 3.000%, due 01/05/2050	168	0.01
444	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	374	0.03

Face Value (000's)		Value (000's) $	% of Net Asset Value
303	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	254	0.02
75	Freddie Mac Pool 'QB8602', 2.000%, due 01/02/2051	61	0.01
139	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	113	0.01
71	Freddie Mac Pool 'QB8773', 2.000%, due 01/02/2051	58	–
76	Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	61	0.01
223	Freddie Mac Pool 'QB9484', 2.000%, due 01/03/2051	181	0.02
152	Freddie Mac Pool 'QB9485', 2.000%, due 01/03/2051	124	0.01
84	Freddie Mac Pool 'QB9961', 2.000%, due 01/03/2051	67	0.01
66	Freddie Mac Pool 'QC0160', 2.000%, due 01/03/2051	53	–
78	Freddie Mac Pool 'QC0161', 2.000%, due 01/03/2051	63	0.01
82	Freddie Mac Pool 'QC0885', 2.000%, due 01/04/2051	67	0.01
73	Freddie Mac Pool 'QC1164', 2.000%, due 01/04/2051	59	0.01
160	Freddie Mac Pool 'QC2044', 2.500%, due 01/05/2051	136	0.01
551	Freddie Mac Pool 'QC3242', 3.000%, due 01/06/2051	481	0.04
424	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	356	0.03
423	Freddie Mac Pool 'QC4689', 2.500%, due 01/08/2051	355	0.03
446	Freddie Mac Pool 'QC4690', 2.500%, due 01/08/2051	374	0.03
351	Freddie Mac Pool 'QC4818', 2.500%, due 01/08/2051	294	0.03
521	Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	437	0.04
3,871	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	3,250	0.29
1,861	Freddie Mac Pool 'QC7411', 2.500%, due 01/09/2051	1,562	0.14
3,690	Freddie Mac Pool 'QC8573', 2.500%, due 01/10/2051	3,095	0.27
944	Freddie Mac Pool 'QD1347', 2.500%, due 01/11/2051	792	0.07
3,998	Freddie Mac Pool 'QD1596', 2.000%, due 01/12/2051	3,237	0.29
89	Freddie Mac Pool 'QD1954', 3.000%, due 01/11/2051	78	0.01
84	Freddie Mac Pool 'QD2260', 3.000%, due 01/12/2051	73	0.01
7,056	Freddie Mac Pool 'QD2419', 3.000%, due 01/12/2051	6,175	0.55
254	Freddie Mac Pool 'QD4146', 2.500%, due 01/01/2052	214	0.02
548	Freddie Mac Pool 'QD5620', 2.000%, due 01/02/2052	439	0.04
654	Freddie Mac Pool 'QD5628', 2.000%, due 01/02/2052	523	0.05
92	Freddie Mac Pool 'QD5827', 2.000%, due 01/02/2052	74	0.01
842	Freddie Mac Pool 'QD5960', 2.000%, due 01/02/2052	674	0.06
527	Freddie Mac Pool 'QD5961', 2.000%, due 01/02/2052	421	0.04
3,315	Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	2,783	0.25
277	Freddie Mac Pool 'QD6142', 2.500%, due 01/02/2052	233	0.02
181	Freddie Mac Pool 'QD6216', 3.000%, due 01/02/2052	156	0.01
272	Freddie Mac Pool 'QD7365', 2.000%, due 01/02/2052	220	0.02
195	Freddie Mac Pool 'QE5811', 4.000%, due 01/07/2052	180	0.02
2,766	Freddie Mac Pool 'QE8530', 5.500%, due 01/08/2052	2,770	0.25
2,810	Freddie Mac Pool 'QE8532', 5.500%, due 01/08/2052	2,799	0.25
5,719	Freddie Mac Pool 'QE8537', 5.000%, due 01/08/2052	5,549	0.49
1,968	Freddie Mac Pool 'QF3429', 5.500%, due 01/11/2052	1,964	0.17
839	Freddie Mac Pool 'QF4924', 6.000%, due 01/12/2052	849	0.08
178	Freddie Mac Pool 'QF6516', 6.500%, due 01/01/2053	182	0.02
173	Freddie Mac Pool 'QF6690', 6.500%, due 01/01/2053	176	0.02
192	Freddie Mac Pool 'QF8222', 6.500%, due 01/02/2053	195	0.02
299	Freddie Mac Pool 'QF8298', 6.500%, due 01/03/2053	304	0.03
3,786	Freddie Mac Pool 'QF9586', 6.500%, due 01/03/2053	3,850	0.34
1,039	Freddie Mac Pool 'QG2834', 5.000%, due 01/04/2053	1,009	0.09
1,175	Freddie Mac Pool 'RA1293', 3.000%, due 01/09/2049	1,032	0.09
6,693	Freddie Mac Pool 'RA2194', 3.000%, due 01/02/2050	5,874	0.52
367	Freddie Mac Pool 'RA2729', 2.500%, due 01/06/2050	307	0.03
394	Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	318	0.03
5,594	Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	4,711	0.42
18,153	Freddie Mac Pool 'RA4142', 2.500%, due 01/12/2050	15,282	1.36
1,757	Freddie Mac Pool 'RA4175', 2.500%, due 01/12/2050	1,475	0.13
66	Freddie Mac Pool 'RA4349', 2.500%, due 01/01/2051	55	–
441	Freddie Mac Pool 'RA4414', 2.500%, due 01/01/2051	369	0.03
2,169	Freddie Mac Pool 'RA4526', 3.000%, due 01/02/2051	1,892	0.17
72	Freddie Mac Pool 'RA4532', 2.500%, due 01/02/2051	60	0.01
552	Freddie Mac Pool 'RA4703', 2.000%, due 01/02/2051	445	0.04
1,485	Freddie Mac Pool 'RA5117', 2.000%, due 01/05/2051	1,193	0.11
171	Freddie Mac Pool 'RA5373', 2.000%, due 01/06/2051	137	0.01
3,428	Freddie Mac Pool 'RA6685', 4.000%, due 01/01/2052	3,171	0.28
2,748	Freddie Mac Pool 'RA7184', 4.000%, due 01/04/2052	2,545	0.23
8,267	Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	6,903	0.61
2,209	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	1,774	0.16
281	Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	226	0.02
3,412	Freddie Mac Pool 'RB5138', 2.000%, due 01/12/2041	2,827	0.25
10,777	Freddie Mac Pool 'SC0190', 2.500%, due 01/09/2041	9,300	0.83
1,592	Freddie Mac Pool 'SC0319', 2.000%, due 01/04/2042	1,329	0.12
3,155	Freddie Mac Pool 'SC0399', 2.000%, due 01/05/2042	2,644	0.23
144	Freddie Mac Pool 'SD0247', 4.000%, due 01/07/2047	136	0.01
228	Freddie Mac Pool 'SD0422', 4.500%, due 01/07/2045	217	0.02
143	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	117	0.01
336	Freddie Mac Pool 'SD0618', 3.000%, due 01/02/2051	292	0.03
4,744	Freddie Mac Pool 'SD0630', 4.000%, due 01/02/2050	4,451	0.40
2,504	Freddie Mac Pool 'SD0731', 2.000%, due 01/05/2051	2,006	0.18
7,055	Freddie Mac Pool 'SD0777', 2.500%, due 01/11/2051	5,889	0.52
3,684	Freddie Mac Pool 'SD0809', 3.000%, due 01/01/2052	3,182	0.28
877	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	736	0.07
376	Freddie Mac Pool 'SD0952', 3.000%, due 01/04/2052	327	0.03

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
6,579	Freddie Mac Pool 'SD1070', 3.500%, due 01/04/2052	5,954	0.53
15,539	Freddie Mac Pool 'SD1143', 4.500%, due 01/09/2050	14,955	1.33
13,668	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	12,802	1.14
3,718	Freddie Mac Pool 'SD1586', 3.500%, due 01/08/2052	3,372	0.30
4,473	Freddie Mac Pool 'SD1876', 5.500%, due 01/11/2052	4,435	0.39
17,561	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	17,371	1.54
6,913	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	6,961	0.62
954	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	971	0.09
4,072	Freddie Mac Pool 'SD3171', 5.500%, due 01/06/2053	4,027	0.36
3,960	Freddie Mac Pool 'SD3305', 1.500%, due 01/08/2051	2,998	0.27
6,991	Freddie Mac Pool 'SD3382', 5.000%, due 01/06/2053	6,786	0.60
2,986	Freddie Mac Pool 'SD3400', 4.500%, due 01/10/2052	2,833	0.25
606	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	531	0.05
4,412	Freddie Mac Pool 'SD7523', 2.500%, due 01/08/2050	3,711	0.33
211	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	177	0.02
3,743	Freddie Mac Pool 'SD7526', 2.500%, due 01/10/2050	3,149	0.28
671	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	569	0.05
23,062	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	19,365	1.72
4,735	Freddie Mac Pool 'SD8146', 2.000%, due 01/05/2051	3,788	0.34
9,957	Freddie Mac Pool 'SI2048', 2.500%, due 01/07/2050	8,333	0.74
1,132	Freddie Mac Pool 'ZA2343', 3.500%, due 01/05/2034	1,076	0.10
1,528	Freddie Mac Pool 'ZA2415', 3.000%, due 01/06/2036	1,409	0.12
251	Freddie Mac Pool 'ZA5297', 4.000%, due 01/03/2048	236	0.02
229	Freddie Mac Pool 'ZI9993', 5.000%, due 01/05/2040	228	0.02
2,093	Freddie Mac Pool 'ZM1466', 3.500%, due 01/07/2046	1,907	0.17
363	Freddie Mac Pool 'ZN0480', 3.500%, due 01/10/2042	332	0.03
796	Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	728	0.06
2,042	Freddie Mac Pool 'ZN0608', 3.500%, due 01/02/2043	1,868	0.17
88	Freddie Mac Pool 'ZN0614', 3.500%, due 01/02/2043	81	0.01
83	Freddie Mac Pool 'ZN0628', 3.500%, due 01/02/2043	76	0.01
55	Freddie Mac Pool 'ZN2185', 4.500%, due 01/12/2048	53	–
10	Freddie Mac Pool 'ZS0823', 5.000%, due 01/12/2034	10	–
310	Freddie Mac Pool 'ZS1355', 6.000%, due 01/03/2037	320	0.03
5	Freddie Mac Pool 'ZS1530', 5.500%, due 01/07/2037	6	–
8	Freddie Mac Pool 'ZS1821', 5.500%, due 01/11/2037	8	–
128	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	130	0.01
9,787	Freddie Mac Pool 'ZS4751', 3.500%, due 01/01/2048	8,903	0.79
141	Freddie Mac Pool 'ZS8673', 3.000%, due 01/10/2032	134	0.01
220	Freddie Mac Pool 'ZS9826', 3.000%, due 01/10/2046	193	0.02
37	Freddie Mac Pool 'ZT0474', 4.500%, due 01/08/2048	36	–
2,106	Freddie Mac Pool 'ZT1101', 3.000%, due 01/01/2043	1,872	0.17
743	Freddie Mac Pool 'ZT1107', 3.500%, due 01/03/2043	680	0.06
132	Freddie Mac Pool 'ZT1159', 3.500%, due 01/02/2044	121	0.01
137	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	122	0.01
34	Freddie Mac Pool 'ZT1854', 4.500%, due 01/03/2049	33	–
137	Freddie Mac Pool 'ZT1970', 3.500%, due 01/04/2033	131	0.01
1,732	Freddie Mac Pool 'ZT2228', 3.500%, due 01/06/2049	1,575	0.14
4,600	Freddie Mac REMICS 3810, Class WA, 5.405%, due 15/06/2040 *	4,567	0.41
2,806	Freddie Mac REMICS 3998, Class DS, 1.197%, due 15/02/2042 *	314	0.03
2,085	Freddie Mac REMICS 4134, Class IM, 3.500%, due 15/11/2042	342	0.03
607	Freddie Mac REMICS 4280, Class AI, 3.000%, due 15/02/2028	10	–
4,800	Freddie Mac REMICS 4377, Class UZ, 3.000%, due 15/08/2044	3,740	0.33
208	Freddie Mac REMICS 4403, Class IG, 3.500%, due 15/07/2032	6	–
1,140	Freddie Mac REMICS 4715, Class JS, 0.847%, due 15/08/2047 *	129	0.01
284	Freddie Mac REMICS 4759, Class MI, 4.000%, due 15/09/2045	19	–
1,234	Freddie Mac REMICS 4808, Class SB, 0.897%, due 15/07/2048 *	147	0.01
181	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	158	0.01
1,513	Freddie Mac REMICS 4856, Class IO, 5.000%, due 15/01/2049	276	0.02
807	Freddie Mac REMICS 4870, Class ES, 0.697%, due 15/04/2049 *	82	0.01
1,656	Freddie Mac REMICS 4882, Class S, 0.747%, due 15/05/2049 *	171	0.02
2,376	Freddie Mac REMICS 4921, Class SN, 0.648%, due 25/10/2049 *	254	0.02
1,098	Freddie Mac REMICS 4936, Class YZ, 2.500%, due 25/12/2049	879	0.08
1,278	Freddie Mac REMICS 4962, Class SP, 0.648%, due 25/03/2050 *	132	0.01
2,876	Freddie Mac REMICS 4988, Class AZ, 2.000%, due 25/07/2050	1,678	0.15
2,226	Freddie Mac REMICS 4995, Class IQ, 2.500%, due 25/07/2050	327	0.03
9,646	Freddie Mac REMICS 4995, Class QI, 2.500%, due 25/07/2050	1,497	0.13
4,900	Freddie Mac REMICS 5000, Class IB, 2.500%, due 25/07/2050	607	0.05
3,879	Freddie Mac REMICS 5000, Class UI, 2.500%, due 25/07/2050	672	0.06
1,625	Freddie Mac REMICS 5027, Class HI, 2.000%, due 25/10/2050	218	0.02
3,069	Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	2,164	0.19
142	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	25	–
2,233	Freddie Mac REMICS 5058, Class IL, 2.500%, due 25/01/2051	390	0.03
675	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	107	0.01
5,069	Freddie Mac REMICS 5070, Class NI, 2.000%, due 25/02/2051	704	0.06
8,953	Freddie Mac REMICS 5078, Class EI, 1.500%, due 25/01/2051	881	0.08
20,786	Freddie Mac REMICS 5085, Class IK, 2.500%, due 25/03/2051	3,361	0.30
10,866	Freddie Mac REMICS 5092, Class IU, 2.500%, due 25/02/2051	1,274	0.11
3,533	Freddie Mac REMICS 5113, Class NI, 2.500%, due 25/06/2051	437	0.04
11,609	Freddie Mac REMICS 5134, Class KI, 2.500%, due 25/07/2048	1,545	0.14
10,811	Freddie Mac REMICS 5135, Class DI, 2.500%, due 25/05/2048	1,412	0.13
1,432	Freddie Mac REMICS 5149, Class NI, 2.500%, due 25/01/2051	208	0.02
9,330	Freddie Mac REMICS 5160, Class IU, 2.500%, due 25/11/2050	1,275	0.11
9,576	Freddie Mac REMICS 5162, Class DI, 2.500%, due 25/11/2051	1,284	0.11
7,700	Freddie Mac REMICS 5169, Class PW, 2.000%, due 25/09/2051	5,015	0.45
7,200	Freddie Mac REMICS 5178, Class CY, 2.000%, due 25/01/2042	4,791	0.43
4,900	Freddie Mac REMICS 5209, Class EQ, 3.000%, due 25/04/2052	3,576	0.32
1,901	Freddie Mac STACR REMIC Trust 2022-DNA5, Series 2022 DNA5, Class M1A, 144A, 8.238%, due 25/06/2042 *	1,944	0.17
1,124	Freddie Mac Strips 312, Class S1, 0.647%, due 15/09/2043 *	109	0.01
3,743	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2021 DNA2, Class M2, 144A, 7.588%, due 25/08/2033 *	3,753	0.33
–	Ginnie Mae I Pool '410304', 7.500%, due 15/12/2025	–	–
–	Ginnie Mae I Pool '417463', 7.000%, due 15/09/2025	–	–
–	Ginnie Mae I Pool '430208', 7.000%, due 15/09/2027	–	–
–	Ginnie Mae I Pool '462669', 7.000%, due 15/04/2028	–	–
–	Ginnie Mae I Pool '486470', 6.500%, due 15/08/2028	–	–
–	Ginnie Mae I Pool '486516', 6.500%, due 15/09/2028	–	–
–	Ginnie Mae I Pool '519569', 8.000%, due 15/05/2030	–	–
23	Ginnie Mae I Pool '646044', 6.500%, due 15/10/2037	23	–
1	Ginnie Mae I Pool '652203', 5.000%, due 15/03/2036	1	–
3	Ginnie Mae I Pool '658182', 6.000%, due 15/11/2036	3	–
1	Ginnie Mae I Pool '675375', 5.000%, due 15/05/2038	1	–
1	Ginnie Mae I Pool '676940', 5.000%, due 15/04/2038	1	–
4	Ginnie Mae I Pool '683926', 5.000%, due 15/02/2038	4	–
6	Ginnie Mae I Pool '684334', 5.000%, due 15/02/2038	6	–
2	Ginnie Mae I Pool '684754', 5.000%, due 15/04/2038	2	–
1	Ginnie Mae I Pool '684848', 5.000%, due 15/04/2038	1	–
2	Ginnie Mae I Pool '686062', 5.000%, due 15/05/2038	2	–
51	Ginnie Mae I Pool '698086', 6.000%, due 15/04/2039	52	–
9	Ginnie Mae I Pool '701501', 5.000%, due 15/12/2038	9	–
257	Ginnie Mae I Pool '701947', 5.000%, due 15/06/2039	256	0.02
113	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	112	0.01
250	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	248	0.02
1	Ginnie Mae I Pool '780732', 7.000%, due 15/03/2028	1	–
1	Ginnie Mae I Pool '781001', 7.500%, due 15/03/2029	1	–
46	Ginnie Mae I Pool '781590', 5.500%, due 15/04/2033	46	–
312	Ginnie Mae I Pool '781994', 5.500%, due 15/11/2033	314	0.03
2	Ginnie Mae I Pool '782198', 6.000%, due 15/10/2037	2	–
279	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	260	0.02
122	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	110	0.01
144	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	130	0.01
43	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	39	–
232	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	206	0.02
201	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	179	0.02
1,635	Ginnie Mae I Pool 'BS8462', 3.500%, due 15/06/2050	1,511	0.13
7	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	7	–
9	Ginnie Mae II Pool '4170', 6.000%, due 20/06/2038	9	–
633	Ginnie Mae II Pool '4245', 6.000%, due 20/09/2038	665	0.06
101	Ginnie Mae II Pool '4602', 6.000%, due 20/12/2039	105	0.01
106	Ginnie Mae II Pool '4617', 4.500%, due 20/01/2040	103	0.01
54	Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	52	–
33	Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	33	–
38	Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	38	–
4	Ginnie Mae II Pool '4774', 6.000%, due 20/08/2040	4	–
80	Ginnie Mae II Pool '4802', 5.000%, due 20/09/2040	80	0.01
34	Ginnie Mae II Pool '4855', 5.000%, due 20/11/2040	34	–
13	Ginnie Mae II Pool '4923', 4.500%, due 20/01/2041	12	–
8	Ginnie Mae II Pool '4928', 6.000%, due 20/01/2041	8	–
429	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	419	0.04
943	Ginnie Mae II Pool '783050', 5.000%, due 20/07/2040	940	0.08
696	Ginnie Mae II Pool '783298', 4.500%, due 20/04/2041	681	0.06
65	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	60	0.01
1,986	Ginnie Mae II Pool '784577', 4.000%, due 20/07/2047	1,876	0.17
60	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	53	–
507	Ginnie Mae II Pool '785360', 2.000%, due 20/03/2051	406	0.04
8,814	Ginnie Mae II Pool '785944', 3.000%, due 20/02/2052	7,783	0.69
2,107	Ginnie Mae II Pool '786077', 3.000%, due 20/03/2052	1,856	0.16
2,934	Ginnie Mae II Pool '786082', 3.000%, due 20/11/2051	2,594	0.23
279	Ginnie Mae II Pool '786095', 3.000%, due 20/04/2052	240	0.02
1,493	Ginnie Mae II Pool '786107', 3.000%, due 20/03/2052	1,319	0.12
1,335	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	1,200	0.11
418	Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	361	0.03
286	Ginnie Mae II Pool '786335', 4.500%, due 20/09/2052	275	0.02
8,783	Ginnie Mae II Pool '786348', 4.500%, due 20/08/2052	8,391	0.74
679	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	666	0.06
1,549	Ginnie Mae II Pool '892346', 7.833%, due 20/08/2059 *	1,567	0.14
214	Ginnie Mae II Pool '892614', 7.225%, due 20/08/2060 *	217	0.02
863	Ginnie Mae II Pool 'AV0243', 3.500%, due 20/08/2046	796	0.07
1,048	Ginnie Mae II Pool 'AV8311', 3.500%, due 20/08/2046	967	0.09
1,215	Ginnie Mae II Pool 'AV8312', 3.500%, due 20/08/2046	1,121	0.10
406	Ginnie Mae II Pool 'AZ3074', 4.000%, due 20/02/2047	383	0.03
496	Ginnie Mae II Pool 'BC5293', 3.500%, due 20/08/2047	457	0.04
3,174	Ginnie Mae II Pool 'BC5429', 3.500%, due 20/10/2047	2,924	0.26
252	Ginnie Mae II Pool 'BD3554', 3.500%, due 20/10/2047	232	0.02

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
1,308	Ginnie Mae II Pool 'BD3636', 3.500%, due 20/10/2047	1,205	0.11
31	Ginnie Mae II Pool 'BG7951', 4.500%, due 20/06/2048	29	–
718	Ginnie Mae II Pool 'BH1521', 4.500%, due 20/07/2048	689	0.06
888	Ginnie Mae II Pool 'BH1870', 4.500%, due 20/08/2048	857	0.08
632	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	574	0.05
123	Ginnie Mae II Pool 'BM9734', 4.000%, due 20/10/2049	117	0.01
494	Ginnie Mae II Pool 'BS1728', 4.000%, due 20/01/2050	473	0.04
407	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	389	0.03
72	Ginnie Mae II Pool 'BS8546', 2.500%, due 20/12/2050	60	0.01
476	Ginnie Mae II Pool 'BT1888', 2.500%, due 20/12/2050	405	0.04
924	Ginnie Mae II Pool 'BT9472', 4.000%, due 20/05/2050	876	0.08
2,310	Ginnie Mae II Pool 'BU3196', 4.000%, due 20/05/2050	2,154	0.19
776	Ginnie Mae II Pool 'BW7380', 4.500%, due 20/07/2050	744	0.07
939	Ginnie Mae II Pool 'BW7384', 4.000%, due 20/08/2050	880	0.08
1,348	Ginnie Mae II Pool 'BX2423', 3.000%, due 20/10/2050	1,189	0.11
93	Ginnie Mae II Pool 'CK9592', 4.000%, due 20/06/2052	87	0.01
88	Ginnie Mae II Pool 'CL5523', 3.000%, due 20/04/2052	77	0.01
153	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	141	0.01
84	Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	78	0.01
144	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	133	0.01
87	Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	80	0.01
5,296	Ginnie Mae II Pool 'MA4003', 3.000%, due 20/10/2046	4,736	0.42
744	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	665	0.06
369	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	350	0.03
2,107	Ginnie Mae II Pool 'MA4586', 3.500%, due 20/07/2047	1,944	0.17
76	Ginnie Mae II Pool 'MA4587', 4.000%, due 20/07/2047	72	0.01
112	Ginnie Mae II Pool 'MA4654', 4.500%, due 20/08/2047	109	0.01
151	Ginnie Mae II Pool 'MA4781', 5.000%, due 20/10/2047	150	0.01
186	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	176	0.02
169	Ginnie Mae II Pool 'MA4901', 4.000%, due 20/12/2047	160	0.01
14,538	Ginnie Mae II Pool 'MA4961', 3.000%, due 20/01/2048	12,973	1.15
52	Ginnie Mae II Pool 'MA5020', 4.000%, due 20/02/2048	50	–
83	Ginnie Mae II Pool 'MA5078', 4.000%, due 20/03/2048	78	0.01
168	Ginnie Mae II Pool 'MA5138', 4.500%, due 20/04/2048	163	0.01
124	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	119	0.01
96	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	95	0.01
17	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	17	–
131	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	126	0.01
1,761	Ginnie Mae II Pool 'MA5399', 4.500%, due 20/08/2048	1,700	0.15
39	Ginnie Mae II Pool 'MA5467', 4.500%, due 20/09/2048	38	–
6,359	Ginnie Mae II Pool 'MA5530', 5.000%, due 20/10/2048	6,281	0.56
212	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	209	0.02
61	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	59	–
285	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	281	0.02
194	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	187	0.02
202	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	199	0.02
201	Ginnie Mae II Pool 'MA5713', 5.500%, due 20/01/2049	202	0.02
93	Ginnie Mae II Pool 'MA5764', 4.500%, due 20/02/2049	90	0.01
2,344	Ginnie Mae II Pool 'MA5766', 5.500%, due 20/02/2049	2,360	0.21
126	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	122	0.01
513	Ginnie Mae II Pool 'MA5820', 5.500%, due 20/03/2049	516	0.05
11	Ginnie Mae II Pool 'MA5877', 4.500%, due 20/04/2049	11	–
135	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	133	0.01
494	Ginnie Mae II Pool 'MA5879', 5.500%, due 20/04/2049	498	0.04
375	Ginnie Mae II Pool 'MA5934', 5.500%, due 20/05/2049	378	0.03
3,372	Ginnie Mae II Pool 'MA5989', 5.500%, due 20/06/2049	3,396	0.30
3,693	Ginnie Mae II Pool 'MA6157', 5.000%, due 20/09/2049	3,651	0.32
202	Ginnie Mae II Pool 'MA6217', 2.500%, due 20/10/2049	173	0.02
116	Ginnie Mae II Pool 'MA6412', 4.500%, due 20/01/2050	112	0.01
81	Ginnie Mae II Pool 'MA6542', 3.500%, due 20/03/2050	75	0.01
119	Ginnie Mae II Pool 'MA6602', 4.500%, due 20/04/2050	115	0.01
4,646	Ginnie Mae II Pool 'MA6657', 3.500%, due 20/05/2050	4,262	0.38
3,936	Ginnie Mae II Pool 'MA6658', 4.000%, due 20/05/2050	3,726	0.33
1,925	Ginnie Mae II Pool 'MA6869', 4.500%, due 20/09/2050	1,859	0.16
2,473	Ginnie Mae II Pool 'MA6935', 4.500%, due 20/10/2050	2,389	0.21
104	Ginnie Mae II Pool 'MA7194', 3.000%, due 20/02/2051	93	0.01
15,743	Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	13,416	1.19
2,195	Ginnie Mae II Pool 'MA7314', 3.500%, due 20/04/2051	2,002	0.18
4,723	Ginnie Mae II Pool 'MA7316', 4.500%, due 20/04/2051	4,565	0.41
4,625	Ginnie Mae II Pool 'MA7420', 3.500%, due 20/06/2051	4,218	0.37
3,769	Ginnie Mae II Pool 'MA7475', 4.000%, due 20/07/2051	3,552	0.32
5,426	Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	4,793	0.43
18,018	Ginnie Mae II Pool 'MA7768', 3.000%, due 20/12/2051	15,888	1.41
3,777	Ginnie Mae II Pool 'MA7883', 3.500%, due 20/02/2052	3,431	0.30
3,286	Ginnie Mae II Pool 'MA8045', 4.000%, due 20/05/2052	3,063	0.27
2,887	Ginnie Mae II Pool 'MA8046', 4.500%, due 20/05/2052	2,753	0.24
1,130	Ginnie Mae II Pool 'MA8100', 4.000%, due 20/06/2052	1,053	0.09
15,557	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	13,255	1.18
118	Ginnie Mae II Pool 'MA8263', 2.000%, due 20/09/2052	97	0.01
671	Ginnie Mae II Pool 'MA8348', 5.000%, due 20/10/2052	654	0.06
620	Ginnie Mae II Pool 'MA8422', 2.000%, due 20/11/2052	512	0.05
1,836	Ginnie Mae II Pool 'MA8428', 5.000%, due 20/11/2052	1,789	0.16
1,340	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	1,327	0.12
2,592	Ginnie Mae II Pool 'MA8484', 2.000%, due 20/12/2052	2,142	0.19
2,894	Ginnie Mae II Pool 'MA8492', 6.000%, due 20/12/2052	2,906	0.26
4,711	Ginnie Mae II Pool 'MA8647', 5.000%, due 20/02/2053	4,586	0.41
3,353	Ginnie Mae II Pool 'MA8725', 5.000%, due 20/03/2053	3,265	0.29
1,180	Ginnie Mae II Pool 'MA8727', 6.000%, due 20/03/2053	1,185	0.11
2,154	Ginnie Mae II Pool 'MA8794', 2.000%, due 20/03/2053	1,781	0.16
98	Ginnie Mae II Pool 'MA8798', 4.000%, due 20/04/2053	92	0.01
1,925	Ginnie Mae II Pool 'MA8800', 5.000%, due 20/04/2053	1,874	0.17
6,300	Ginnie Mae, 30 year, TBA, 2.000% ±	5,198	0.46
100	Ginnie Mae, 30 year, TBA, 4.500% ±	95	0.01
5,000	Ginnie Mae, 30 year, TBA, 5.500% ±	4,950	0.44
1,000	Ginnie Mae, 30 year, TBA, 6.000% ±	1,003	0.09
645	Government National Mortgage Association, Series 2004 81, Class SK, 0.773%, due 16/10/2034 *	23	–
1,115	Government National Mortgage Association, Series 2008 40, Class SC, 0.923%, due 16/05/2038 *	62	0.01
1,386	Government National Mortgage Association, Series 2008 79, Class ID, 1.372%, due 20/06/2035 *	82	0.01
264	Government National Mortgage Association, Series 2010 H02, Class FA, 6.110%, due 20/02/2060 *	264	0.02
599	Government National Mortgage Association, Series 2010 H20, Class AF, 5.585%, due 20/10/2060 *	595	0.05
232	Government National Mortgage Association, Series 2010 H22, Class FE, 5.605%, due 20/05/2059 *	230	0.02
287	Government National Mortgage Association, Series 2010 H28, Class FE, 5.655%, due 20/12/2060 *	286	0.03
637	Government National Mortgage Association, Series 2011 146, Class KS, 0.673%, due 16/11/2041 *	57	–
856	Government National Mortgage Association, Series 2011 79, Class KS, 0.000%, due 20/05/2041 *	55	–
2,616	Government National Mortgage Association, Series 2012 H21, Class FA, 5.755%, due 20/07/2062 *	2,603	0.23
9,389	Government National Mortgage Association, Series 2013 93, Class SA, 0.773%, due 16/06/2043 *	1,003	0.09
514	Government National Mortgage Association, Series 2014 118, Class HS, 0.772%, due 20/08/2044 *	53	–
825	Government National Mortgage Association, Series 2014 2, Class CI, 4.500%, due 20/01/2044	172	0.02
2,367	Government National Mortgage Association, Series 2014 60, Class SA, 0.673%, due 16/04/2044 *	201	0.02
8,046	Government National Mortgage Association, Series 2015 136, Class IO, 0.409%, due 16/08/2055 *	121	0.01
3,666	Government National Mortgage Association, Series 2015 177, Class MI, 5.000%, due 20/10/2044	746	0.07
26,319	Government National Mortgage Association, Series 2017 111, Class IO, 0.526%, due 16/02/2059 *	813	0.07
1,843	Government National Mortgage Association, Series 2017 19, Class SE, 0.723%, due 16/02/2047 *	159	0.01
3,695	Government National Mortgage Association, Series 2017 26, Class IQ, 5.000%, due 20/02/2040	749	0.07
6,944	Government National Mortgage Association, Series 2017 8, Class IO, 0.448%, due 16/08/2058 *	170	0.01
508	Government National Mortgage Association, Series 2017 H22, Class JF, 3.925%, due 20/10/2067 *	502	0.04
1,760	Government National Mortgage Association, Series 2018 125, Class HS, 0.822%, due 20/09/2048 *	147	0.01
2,739	Government National Mortgage Association, Series 2018 134, Class SM, 0.772%, due 20/10/2048 *	241	0.02
789	Government National Mortgage Association, Series 2018 168, Class PA, 4.000%, due 20/08/2048	745	0.07
643	Government National Mortgage Association, Series 2018 37, Class QA, 2.750%, due 20/03/2048	564	0.05
550	Government National Mortgage Association, Series 2018 H09, Class FE, 5.495%, due 20/06/2068 *	543	0.05
580	Government National Mortgage Association, Series 2018 H13, Class DF, 5.401%, due 20/07/2068 *	574	0.05
500	Government National Mortgage Association, Series 2019 128, Class AL, 2.500%, due 20/10/2049	343	0.03
566	Government National Mortgage Association, Series 2019 18, Class TP, 3.500%, due 20/02/2049	513	0.05
12,641	Government National Mortgage Association, Series 2019 85, Class LS, 0.000%, due 20/07/2049 *	247	0.02
244	Government National Mortgage Association, Series 2019 H01, Class FT, 5.618%, due 20/10/2068 *	243	0.02
271	Government National Mortgage Association, Series 2019 H08, Class FE, 3.869%, due 20/01/2069 *	261	0.02
302	Government National Mortgage Association, Series 2019 H10, Class FB, 4.874%, due 20/06/2069 *	290	0.03
5,198	Government National Mortgage Association, Series 2020 116, Class GI, 2.500%, due 20/08/2050	707	0.06
1,807	Government National Mortgage Association, Series 2020 122, Class IM, 2.500%, due 20/08/2050	247	0.02

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — (continued)			
3,839	Government National Mortgage Association, Series 2020 123, Class EI, 2.500%, due 20/08/2050	522	0.05
466	Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	64	0.01
160	Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	22	–
5,357	Government National Mortgage Association, Series 2020 160, Class QI, 2.500%, due 20/10/2050	900	0.08
232	Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	33	–
705	Government National Mortgage Association, Series 2020 160, Class YI, 2.500%, due 20/10/2050	94	0.01
4,249	Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	462	0.04
3,994	Government National Mortgage Association, Series 2020 191, Class IX, 2.500%, due 20/12/2050	675	0.06
4,606	Government National Mortgage Association, Series 2020 36, Class GS, 0.672%, due 20/03/2050 *	577	0.05
506	Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	86	0.01
1,385	Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	230	0.02
968	Government National Mortgage Association, Series 2020 61, Class CI, 4.000%, due 20/03/2050	170	0.01
828	Government National Mortgage Association, Series 2020 85, Class CI, 3.500%, due 20/04/2050	137	0.01
5,874	Government National Mortgage Association, Series 2020 H08, Class BI, 0.026%, due 01/04/2070 *	189	0.02
1,298	Government National Mortgage Association, Series 2020 H09, Class FL, 4.850%, due 20/05/2070 *	1,302	0.12
145	Government National Mortgage Association, Series 2020 H12, Class F, 5.530%, due 20/07/2070 *	143	0.01
1,086	Government National Mortgage Association, Series 2020 H13, Class FA, 4.989%, due 20/07/2070 *	1,062	0.09
28,431	Government National Mortgage Association, Series 2021 110, Class IO, 0.873%, due 16/11/2063 *	1,837	0.16
1,088	Government National Mortgage Association, Series 2021 14, Class AB, 1.340%, due 16/06/2063	815	0.07
6,567	Government National Mortgage Association, Series 2021 156, Class IE, 2.500%, due 20/09/2051	937	0.08
13,466	Government National Mortgage Association, Series 2021 158, Class IN, 2.500%, due 20/09/2051	1,851	0.16
3,508	Government National Mortgage Association, Series 2021 180, Class IO, 0.911%, due 16/11/2063 *	241	0.02
16,081	Government National Mortgage Association, Series 2021 191, Class NI, 3.000%, due 20/10/2051	2,727	0.24
2,795	Government National Mortgage Association, Series 2021 21, Class AH, 1.400%, due 16/06/2063	2,118	0.19
7,496	Government National Mortgage Association, Series 2021 216, Class NI, 3.000%, due 20/12/2051	1,155	0.10
903	Government National Mortgage Association, Series 2021 29, Class AG, 5.000%, due 20/02/2051	888	0.08
49,556	Government National Mortgage Association, Series 2021 37, Class IO, 0.805%, due 16/01/2061 *	2,898	0.26
6,417	Government National Mortgage Association, Series 2021 46, Class NI, 2.500%, due 20/03/2051	1,008	0.09
21,408	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	1,574	0.14
29,005	Government National Mortgage Association, Series 2021 60, Class IO, 0.826%, due 16/05/2063 *	1,724	0.15
5,217	Government National Mortgage Association, Series 2021 7, Class TI, 2.500%, due 16/01/2051	884	0.08
600	Government National Mortgage Association, Series 2021 8, Class AQ, 5.000%, due 20/01/2051	603	0.05
5,400	Government National Mortgage Association, Series 2022 102, Class CB, 2.250%, due 16/06/2064 *	3,167	0.28
1,100	Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	992	0.09
9,200	Government National Mortgage Association, Series 2022 147, Class B, 2.200%, due 16/10/2063	6,748	0.60
9,426	Government National Mortgage Association, Series 2022 158, Class AL, 2.100%, due 16/08/2064	7,086	0.63
4,369	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	221	0.02
3,189	Government National Mortgage Association, Series 2022 54, Class Z, 2.000%, due 16/10/2063 *	1,421	0.13
39,048	Government National Mortgage Association, Series 2022 55, Class IO, 0.567%, due 16/01/2063 *	1,786	0.16
1,900	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	1,580	0.14
1,300	Government National Mortgage Association, Series 2022 86, Class C, 2.250%, due 16/10/2063 *	669	0.06
6,235	Government National Mortgage Association, Series 2023 8, Class AZ, 3.750%, due 16/01/2065	4,763	0.42
6,600	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	5,037	0.45
6,000	Government National Mortgage Association, Series 2023 92, Class IA, 0.611%, due 16/06/2064 *	373	0.03
3,351	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.225%, due 15/09/2031 *	2,781	0.25
3,477	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class B, 144A, 8.425%, due 15/09/2031 *	1,879	0.17
1,450	GS Mortgage Securities Trust 2014-GC20, Series 2014 GC20, Class A5, 3.998%, due 10/04/2047	1,433	0.13
2,120	GS Mortgage Securities Trust 2017-GS8, Series 2017 GS8, Class A4, 3.469%, due 10/11/2050	1,937	0.17
7,659	JP MORGAN MORTGAGE TRUST 2018-5, Series 2018 5, Class AX1, 144A, 0.228%, due 25/10/2048 *†	47	–
1,885	JPMDB Commercial Mortgage Securities Trust 2018-C8, Series 2018 C8, Class A4, 4.211%, due 15/06/2051	1,748	0.16
1,059	New Residential Mortgage Loan Trust 2018-3, Series 2018 3A, Class A1, 144A, 4.500%, due 25/05/2058 *	1,012	0.09
1,469	New Residential Mortgage Loan Trust 2021-NQM3, Series 2021 NQM3, Class A1, 144A, 1.156%, due 27/11/2056 *	1,201	0.11
Total Mortgage-Backed Securities (Cost $1,206,105)		1,095,793	97.30
Corporate Bonds and Notes — 0.17% (28 February 2023: 0.00%)			
United States — 0.17% (28 February 2023: 0.00%)			
2,000	PG&E Wildfire Recovery Funding LLC, Series A-4, 5.212%, due 01/12/2047	1,929	0.17
Total Corporate Bonds and Notes (Cost $2,038)		1,929	0.17
Government Bonds and Notes — 1.00% (28 February 2023: 2.42%)			
United States — 1.00% (28 February 2023: 2.42%)			
7,300	United States Treasury Bill, zero coupon, due 21/09/2023	7,279	0.65
60	United States Treasury Note/Bond, 1.125%, due 28/02/2025	57	–
4,320	United States Treasury Note/Bond, 0.750%, due 30/04/2026	3,907	0.35
		11,243	1.00
Total Government Bonds and Notes (Cost $11,648)		11,243	1.00
Collective Investment Schemes — 0.33% (28 February 2023: 0.10%)			
3,712	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,712	0.33
Total Collective Investment Schemes (Cost $3,712)		3,712	0.33
Total Investments at fair value through profit or loss (Cost $1,247,491)		1,134,430	100.73
Futures — 0.10% (28 February 2023: 0.03%)			
Unrealised appreciation of contracts (see below)		1,098	0.10
Total Financial Assets at fair value through profit or loss		1,135,528	100.83
Futures — (0.01%) (28 February 2023: (0.06%))			
Unrealised depreciation of contracts (see below)		(94)	(0.01)
Total Financial Liabilities at fair value through profit or loss		(94)	(0.01)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,135,434	100.82
Liabilities in Excess of Other Assets		(9,255)	(0.82)
Total Net Assets		$1,126,179	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $38,811,000 or 3.43% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

± Securities purchased on a to-be-announced basis.

ABBREVIATIONS:

REMIC – Real Estate Mortgage Investment Conduit.

TBA – To Be Announced.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	88.79
Collective investment schemes	0.29
Financial derivative instruments	0.09
Other assets	10.83
Total Assets	100.00

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2024	Bank of America Merrill Lynch	(138)	$ (33,061)	$ 53
3 Month SOFR Index March 2024	Bank of America Merrill Lynch	(276)	(65,412)	28
3 Month SOFR Index September 2024	Bank of America Merrill Lynch	(223)	(53,233)	(9)
U.S. 10 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(90)	(9,993)	(85)
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	543	58,058	359
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	305	37,115	658
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $353)				$ 1,098
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(731))				(94)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(378))				$ 1,004

^ *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 Corporate Bond Fund

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 0.70% (28 February 2023: 0.19%)			
175	SMB Private Education Loan Trust 2020-A, Series 2020 A, Class A2A, 144A, 2.230%, due 15/09/2037	161	0.29
230	Texas Natural Gas Securitization Finance Corp, Series 2023 1, Class A1, 5.102%, due 01/04/2035	229	0.41
Total Asset-Backed Securities (Cost $410)		390	0.70
Corporate Bonds and Notes — 102.56% (28 February 2023: 96.16%)			
Australia — 0.35% (28 February 2023: 0.59%)			
60	CSL Finance Plc, 144A, 4.050%, due 27/04/2029	57	0.10
40	Westpac Banking Corp, 2.668%, due 15/11/2035 *	31	0.06
60	Westpac Banking Corp, 3.020%, due 18/11/2036 *	46	0.08
90	Westpac Banking Corp, 3.133%, due 18/11/2041	58	0.11
		192	0.35
Belgium — 0.40% (28 February 2023: 0.22%)			
240	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	214	0.38
10	Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	10	0.02
		224	0.40
Bermuda — 0.55% (28 February 2023: 0.49%)			
290	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	275	0.50
30	RenaissanceRe Holdings Ltd, 5.750%, due 05/06/2033	29	0.05
		304	0.55
Brazil — 0.13% (28 February 2023: 0.16%)			
90	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	71	0.13
Canada — 2.79% (28 February 2023: 2.80%)			
59	Air Canada 2015-2 Class B Pass Through Trust, 144A, 5.000%, due 15/12/2023	59	0.11
100	Bank of Nova Scotia/The, 3.450%, due 11/04/2025	97	0.17
20	Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	17	0.03
200	Bank of Nova Scotia/The, 8.625%, due 27/10/2082 *	203	0.37
80	Barrick North America Finance LLC, 5.700%, due 30/05/2041	79	0.14
70	Canadian Pacific Railway Co, 3.100%, due 02/12/2051	47	0.08
320	CI Financial Corp, 3.200%, due 17/12/2030	246	0.44
60	Element Fleet Management Corp, 144A, 1.600%, due 06/04/2024	58	0.11
40	GFL Environmental Inc, 144A, 5.125%, due 15/12/2026	39	0.07
30	MEG Energy Corp, 144A, 7.125%, due 01/02/2027	30	0.06
300	Royal Bank of Canada, 1.150%, due 14/07/2026	267	0.48
30	Teck Resources Ltd, 3.900%, due 15/07/2030	27	0.05
120	Teck Resources Ltd, 6.250%, due 15/07/2041	116	0.21
20	TransAlta Corp, 6.500%, due 15/03/2040	19	0.03
140	Yamana Gold Inc, 4.625%, due 15/12/2027	132	0.24
140	Yamana Gold Inc, 2.630%, due 15/08/2031	110	0.20
		1,546	2.79
China — 1.00% (28 February 2023: 0.77%)			
240	Alibaba Group Holding Ltd, 3.150%, due 09/02/2051	144	0.26
240	BOC Aviation USA Corp, 144A, 1.625%, due 29/04/2024	233	0.42
260	Tencent Holdings Ltd, 144A, 3.840%, due 22/04/2051	176	0.32
		553	1.00
Denmark — 2.08% (28 February 2023: 1.82%)			
200	Danske Bank A/S, 144A, 0.976%, due 10/09/2025 *	189	0.34
200	Danske Bank A/S, 144A, 3.244%, due 20/12/2025 *	191	0.35
200	Danske Bank A/S, 144A, 6.466%, due 09/01/2026 *	200	0.36
200	Danske Bank A/S, 144A, 1.549%, due 10/09/2027 *	176	0.32
420	Danske Bank A/S, 144A, 4.298%, due 01/04/2028 *	395	0.71
		1,151	2.08
France — 6.58% (28 February 2023: 4.69%)			
200	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	187	0.34
370	BNP Paribas SA, 144A, 1.675%, due 30/06/2027 *	330	0.60
340	BNP Paribas SA, 144A, 2.159%, due 15/09/2029 *	284	0.51
200	BNP Paribas SA, 144A, 8.500%, Perpetual *	200	0.36
520	BNP Paribas SA, 144A, 7.750%, Perpetual *	504	0.91
200	BNP Paribas SA, 144A, 9.250%, Perpetual *	206	0.37
200	BPCE SA, 144A, 5.700%, due 22/10/2023	199	0.36
370	BPCE SA, 144A, 3.116%, due 19/10/2032 *	285	0.52
250	Credit Agricole SA, 144A, 5.589%, due 05/07/2026	250	0.45
250	Credit Agricole SA, 144A, 5.514%, due 05/07/2033	247	0.45
400	Credit Agricole SA, 144A, 8.125%, Perpetual *	400	0.72
430	WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 3.750%, due 17/09/2024	410	0.74
200	WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 4.750%, due 17/09/2044	135	0.25
		3,637	6.58

Face Value (000's)		Value (000's) $	% of Net Asset Value
Germany — 1.52% (28 February 2023: 0.89%)			
20	Deutsche Telekom International Finance BV, 8.750%, due 15/06/2030	24	0.04
840	ZF North America Capital Inc, 144A, 4.750%, due 29/04/2025	818	1.48
		842	1.52
Ireland — 0.62% (28 February 2023: 1.18%)			
150	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 4.500%, due 15/09/2023	150	0.27
180	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, due 29/10/2041	132	0.24
60	Avolon Holdings Funding Ltd, 144A, 5.125%, due 01/10/2023	60	0.11
		342	0.62
Israel — 0.10% (28 February 2023: 0.15%)			
60	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	54	0.10
Italy — 1.64% (28 February 2023: 1.76%)			
240	Enel Finance International NV, 144A, 6.800%, due 14/10/2025	245	0.44
260	Intesa Sanpaolo SpA, 144A, 5.017%, due 26/06/2024	254	0.46
200	Intesa Sanpaolo SpA, 144A, 7.000%, due 21/11/2025	203	0.37
310	Intesa Sanpaolo SpA, 144A, 4.950%, due 01/06/2042 *	205	0.37
		907	1.64
Japan — 1.32% (28 February 2023: 1.86%)			
550	Nissan Motor Co Ltd, 144A, 3.043%, due 15/09/2023	550	0.99
200	NTT Finance Corp, 144A, 1.162%, due 03/04/2026	180	0.33
		730	1.32
Kazakhstan — 0.27% (28 February 2023: 0.16%)			
200	KazMunayGas National Co JSC, 144A, 3.500%, due 14/04/2033	151	0.27
Luxembourg — 0.17% (28 February 2023: 0.15%)			
60	ArcelorMittal SA, 6.550%, due 29/11/2027	61	0.11
30	ArcelorMittal SA, 7.000%, due 15/10/2039	31	0.06
		92	0.17
Macau — 2.35% (28 February 2023: 2.59%)			
200	Sands China Ltd, 4.300%, due 08/01/2026	188	0.34
200	Sands China Ltd, 5.650%, due 08/08/2028	190	0.34
270	Sands China Ltd, 3.100%, due 08/03/2029	225	0.41
200	Sands China Ltd, 4.875%, due 18/06/2030	176	0.32
200	Sands China Ltd, 4.875%, due 18/06/2030	176	0.32
350	Wynn Macau Ltd, 144A, 4.875%, due 01/10/2024	343	0.62
		1,298	2.35
Mexico — 0.68% (28 February 2023: 0.62%)			
200	Banco Mercantil del Norte SA/Grand Cayman, 144A, 8.375%, Perpetual *	195	0.35
220	Fresnillo Plc, 144A, 4.250%, due 02/10/2050	161	0.29
20	Southern Copper Corp, 5.250%, due 08/11/2042	18	0.04
		374	0.68
Netherlands — 1.22% (28 February 2023: 1.13%)			
250	Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	242	0.44
440	Cooperatieve Rabobank UA, 144A, 3.758%, due 06/04/2033 *	377	0.68
50	Shell International Finance BV, 4.375%, due 11/05/2045	43	0.08
20	Shell International Finance BV, 3.250%, due 06/04/2050	14	0.02
		676	1.22
South Africa — 1.12% (28 February 2023: 0.44%)			
200	Anglo American Capital Plc, 144A, 3.625%, due 11/09/2024	196	0.35
240	Anglo American Capital Plc, 144A, 4.500%, due 15/03/2028	228	0.41
200	Sasol Financing USA LLC, 144A, 8.750%, due 03/05/2029	196	0.36
		620	1.12
Spain — 1.01% (28 February 2023: 0.56%)			
200	Banco Santander SA, 1.722%, due 14/09/2027 *	176	0.31
200	Banco Santander SA, 4.175%, due 24/03/2028 *	187	0.34
200	Banco Santander SA, 6.921%, due 08/08/2033	199	0.36
		562	1.01
Supranational — 0.33% (28 February 2023: 0.19%)			
200	African Export-Import Bank/The, 144A, 2.634%, due 17/05/2026	180	0.33
Sweden — 0.44% (28 February 2023: 0.00%)			
250	Svenska Handelsbanken AB, 144A, 3.650%, due 10/06/2025	241	0.44
Switzerland — 1.61% (28 February 2023: 5.06%)			
300	UBS Group AG, 144A, 4.751%, due 12/05/2028 *	288	0.52
250	UBS Group AG, 144A, 9.016%, due 15/11/2033 *	301	0.54
200	UBS Group AG, 144A, 3.179%, due 11/02/2043 *	137	0.25
200	UBS Group AG, 144A, 4.875%, Perpetual *	167	0.30
		893	1.61

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Corporate Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
Taiwan — 0.42% (28 February 2023: 0.41%)			
280	TSMC Arizona Corp, 2.500%, due 25/10/2031	232	0.42
United Arab Emirates — 0.50% (28 February 2023: 0.29%)			
290	DAE Funding LLC, 144A, 1.550%, due 01/08/2024	276	0.50
United Kingdom — 2.66% (28 February 2023: 2.38%)			
60	British Airways 2019-1 Class A Pass Through Trust, 144A, 3.350%, due 15/06/2029	54	0.10
30	British Telecommunications Plc, 9.625%, due 15/12/2030	36	0.07
210	HSBC Holdings Plc, 1.589%, due 24/05/2027 *	187	0.34
60	HSBC Holdings Plc, 7.625%, due 17/05/2032	64	0.12
200	HSBC Holdings Plc, 6.254%, due 09/03/2034 *	202	0.36
200	Lloyds Banking Group Plc, 3.511%, due 18/03/2026 *	192	0.35
200	Lloyds Banking Group Plc, 4.375%, due 22/03/2028	189	0.34
210	Lloyds Banking Group Plc, 8.000%, Perpetual *	191	0.34
340	NatWest Group Plc, 3.754%, due 01/11/2029 *	324	0.59
30	Vodafone Group Plc, 6.150%, due 27/02/2037	30	0.05
		1,469	2.66
United States — 70.33% (28 February 2023: 63.41%)			
310	AbbVie Inc, 3.200%, due 21/11/2029	279	0.50
20	AbbVie Inc, 4.550%, due 15/03/2035	19	0.03
210	AbbVie Inc, 4.050%, due 21/11/2039	178	0.32
60	AbbVie Inc, 4.250%, due 21/11/2049	50	0.09
70	Air Lease Corp, 1.875%, due 15/08/2026	63	0.11
240	Air Lease Corp, 5.850%, due 15/12/2027	240	0.43
252	Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	244	0.44
200	Alcoa Nederland Holding BV, 144A, 5.500%, due 15/12/2027	194	0.35
90	Alexandria Real Estate Equities Inc, 2.000%, due 18/05/2032	68	0.12
110	Alexandria Real Estate Equities Inc, 3.000%, due 18/05/2051	66	0.12
40	Amazon.com Inc, 2.100%, due 12/05/2031	33	0.06
60	Amazon.com Inc, 3.600%, due 13/04/2032	55	0.10
50	Amazon.com Inc, 3.875%, due 22/08/2037	45	0.08
40	Amazon.com Inc, 3.100%, due 12/05/2051	28	0.05
50	Amazon.com Inc, 3.950%, due 13/04/2052	41	0.07
12	American Airlines 2015-1 Class A Pass Through Trust, 3.375%, due 01/05/2027	11	0.02
145	American Airlines 2017-1 Class B Pass Through Trust, Series B, 4.950%, due 15/02/2025	140	0.25
240	American Airlines Inc, 144A, 11.750%, due 15/07/2025	263	0.48
90	American Airlines Inc, 144A, 7.250%, due 15/02/2028	88	0.16
55	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.500%, due 20/04/2026	54	0.10
40	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	38	0.07
130	American Express Co, 4.050%, due 03/05/2029	123	0.22
70	American Express Co, 3.550%, Perpetual *	58	0.11
60	American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	49	0.09
60	Americo Life Inc, 144A, 3.450%, due 15/04/2031	44	0.08
150	Ameriprise Financial Inc, 5.150%, due 15/05/2033	146	0.26
60	AmFam Holdings Inc, 144A, 2.805%, due 11/03/2031	45	0.08
90	AmFam Holdings Inc, 144A, 3.833%, due 11/03/2051	53	0.10
30	Amgen Inc, 4.400%, due 01/05/2045	25	0.05
50	Amgen Inc, 4.663%, due 15/06/2051	43	0.08
40	Amgen Inc, 5.650%, due 02/03/2053	39	0.07
20	Amgen Inc, 5.750%, due 02/03/2063	19	0.04
70	Apple Inc, 2.650%, due 11/05/2050	46	0.08
500	AT&T Inc, 6.950%, due 15/01/2028	505	0.91
80	AT&T Inc, 4.300%, due 15/02/2030	74	0.13
100	AT&T Inc, 2.550%, due 01/12/2033	76	0.14
100	AT&T Inc, 4.500%, due 15/05/2035	88	0.16
50	AT&T Inc, 6.375%, due 01/03/2041	51	0.09
63	AT&T Inc, 3.550%, due 15/09/2055	40	0.07
100	AT&T Inc, 3.800%, due 01/12/2057	66	0.12
50	Aviation Capital Group LLC, 144A, 5.500%, due 15/12/2024	49	0.09
550	Bank of America Corp, 0.981%, due 25/09/2025 *	521	0.94
50	Bank of America Corp, 4.376%, due 27/04/2028 *	48	0.09
132	Bank of America Corp, 3.419%, due 20/12/2028 *	121	0.22
70	Bank of America Corp, 3.974%, due 07/02/2030 *	64	0.12
80	Bank of America Corp, 2.884%, due 22/10/2030 *	68	0.12
200	Bank of America Corp, 2.687%, due 22/04/2032 *	163	0.29
130	Bank of America Corp, 2.572%, due 20/10/2032 *	104	0.19
310	Bank of America Corp, 2.972%, due 04/02/2033 *	254	0.46
240	Bank of America Corp, 4.571%, due 27/04/2033 *	221	0.40
250	Bank of America Corp, 2.482%, due 21/09/2036 *	189	0.34
40	Bank of America Corp, 2.676%, due 19/06/2041 *	27	0.05
70	Bank of America Corp, 3.311%, due 22/04/2042 *	52	0.09
20	Bank of America Corp, 4.443%, due 20/01/2048 *	17	0.03
10	Bank of America Corp, 4.330%, due 15/03/2050 *	8	0.02
30	Bank of America Corp, 2.831%, due 24/10/2051 *	19	0.03

Face Value (000's)		Value (000's) $	% of Net Asset Value
30	Bank of New York Mellon Corp/The, 5.834%, due 25/10/2033 *	31	0.06
10	Bank of New York Mellon Corp/The, 4.706%, due 01/02/2034 *	9	0.02
100	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	96	0.17
170	Blackstone Holdings Finance Co LLC, 144A, 6.200%, due 22/04/2033	174	0.31
90	Blackstone Holdings Finance Co LLC, 144A, 3.200%, due 30/01/2052	57	0.10
90	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	90	0.16
80	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 6.625%, due 15/07/2026	79	0.14
50	Bon Secours Mercy Health Inc, 3.464%, due 01/06/2030	45	0.08
50	BP Capital Markets America Inc, 3.000%, due 24/02/2050	33	0.06
80	Bristol-Myers Squibb Co, 2.350%, due 13/11/2040	53	0.10
30	Bristol-Myers Squibb Co, 4.250%, due 26/10/2049	25	0.05
144	Broadcom Inc, 144A, 3.187%, due 15/11/2036	107	0.19
50	Burlington Northern Santa Fe LLC, 4.400%, due 15/03/2042	44	0.08
60	California Institute of Technology, 3.650%, due 01/09/2119	38	0.07
20	Cameron LNG LLC, 144A, 3.701%, due 15/01/2039	16	0.03
50	Carlyle Finance LLC, 144A, 5.650%, due 15/09/2048	43	0.08
120	Centene Corp, 3.000%, due 15/10/2030	100	0.18
50	CenterPoint Energy Houston Electric LLC, 4.950%, due 01/04/2033	49	0.09
90	Charles Schwab Corp/The, 5.643%, due 19/05/2029 *	90	0.16
70	Charles Schwab Corp/The, 5.853%, due 19/05/2034 *	70	0.13
130	Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	131	0.24
160	Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	120	0.22
110	Charles Schwab Corp/The, Series G, 5.375%, Perpetual *	107	0.19
50	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	46	0.08
60	Charter Communications Operating LLC / Charter Communications Operating Capital, 2.250%, due 15/01/2029	50	0.09
190	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/06/2041	124	0.22
40	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/03/2042	26	0.05
80	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, due 01/04/2061	47	0.09
20	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.950%, due 30/06/2062	12	0.02
200	Chesapeake Energy Corp, 144A, 5.500%, due 01/02/2026	196	0.35
90	Chesapeake Energy Corp, 144A, 6.750%, due 15/04/2029	90	0.16
30	Cigna Group/The, 4.375%, due 15/10/2028	29	0.05
160	Cigna Group/The, 2.400%, due 15/03/2030	134	0.24
60	Cigna Group/The, 3.200%, due 15/03/2040	44	0.08
150	Cimarex Energy Co, 4.375%, due 15/03/2029	121	0.22
480	Citigroup Inc, 0.981%, due 01/05/2025 *	464	0.84
50	Citigroup Inc, 3.980%, due 20/03/2030 *	46	0.08
230	Citigroup Inc, 2.976%, due 05/11/2030 *	197	0.36
150	Citigroup Inc, 2.561%, due 01/05/2032 *	120	0.22
190	Citigroup Inc, 3.785%, due 17/03/2033 *	164	0.30
50	Citigroup Inc, 6.174%, due 25/05/2034 *	50	0.09
160	Citigroup Inc, 8.125%, due 15/07/2039	198	0.36
30	Citigroup Inc, 4.650%, due 23/07/2048	26	0.05
50	Clorox Co/The, 1.800%, due 15/05/2030	40	0.07
30	Coca-Cola Co/The, 2.500%, due 01/06/2040	21	0.04
20	Columbia Pipelines Holding Co LLC, 144A, 6.055%, due 15/08/2026	20	0.04
80	Columbia Pipelines Holding Co LLC, 144A, 6.042%, due 15/08/2028	81	0.15
90	Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	90	0.16
40	Columbia Pipelines Operating Co LLC, 144A, 6.544%, due 15/11/2053	40	0.07
10	Columbia Pipelines Operating Co LLC, 144A, 6.714%, due 15/08/2063	10	0.02
80	Comcast Corp, 4.250%, due 15/10/2030	76	0.14
230	Comcast Corp, 4.650%, due 15/02/2033	223	0.40
40	Comcast Corp, 7.050%, due 15/03/2033	45	0.08
91	Comcast Corp, 6.500%, due 15/11/2035	100	0.18
30	Comcast Corp, 3.750%, due 01/04/2040	24	0.04
30	Comcast Corp, 3.969%, due 01/11/2047	24	0.04
122	Comcast Corp, 2.887%, due 01/11/2051	77	0.14
60	Comcast Corp, 4.950%, due 15/10/2058	55	0.10
50	CommonSpirit Health, 2.782%, due 01/10/2030	42	0.08
60	CommonSpirit Health, 3.910%, due 01/10/2050	45	0.08
170	ConocoPhillips Co, 5.050%, due 15/09/2033	168	0.30
70	Continental Resources Inc/OK, 144A, 2.268%, due 15/11/2026	62	0.11
140	Continental Resources Inc/OK, 4.375%, due 15/01/2028	131	0.24
60	Continental Resources Inc/OK, 144A, 2.875%, due 01/04/2032	46	0.08
70	CVS Health Corp, 3.250%, due 15/08/2029	62	0.11
70	CVS Health Corp, 5.250%, due 30/01/2031	69	0.12
130	CVS Health Corp, 2.125%, due 15/09/2031	102	0.18
10	CVS Health Corp, 4.780%, due 25/03/2038	9	0.02

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Corporate Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)				
United States — (continued)				
	170	CVS Health Corp, 2.700%, due 21/08/2040	113	0.20
	150	CVS Health Corp, 5.050%, due 25/03/2048	130	0.24
	100	DCP Midstream Operating LP, 3.250%, due 15/02/2032	83	0.15
	30	DCP Midstream Operating LP, 144A, 6.450%, due 03/11/2036	31	0.06
	62	Dell International LLC / EMC Corp, 8.100%, due 15/07/2036	71	0.13
	10	Delta Air Lines Inc, 7.375%, due 15/01/2026	10	0.02
	210	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	205	0.37
	210	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	202	0.36
	60	Devon Energy Corp, 5.850%, due 15/12/2025	60	0.11
	62	Devon Energy Corp, 5.875%, due 15/06/2028	62	0.11
	114	Devon Energy Corp, 4.500%, due 15/01/2030	106	0.19
	50	Devon Energy Corp, 7.950%, due 15/04/2032	57	0.10
	50	Devon Energy Corp, 5.600%, due 15/07/2041	46	0.08
	90	Devon Energy Corp, 5.000%, due 15/06/2045	76	0.14
	260	Devon OEI Operating LLC, 7.500%, due 15/09/2027	275	0.50
	150	Diamondback Energy Inc, 3.500%, due 01/12/2029	135	0.24
	60	Diamondback Energy Inc, 4.400%, due 24/03/2051	46	0.08
	100	Diamondback Energy Inc, 6.250%, due 15/03/2053	98	0.18
	90	DISH DBS Corp, 5.875%, due 15/11/2024	84	0.15
	120	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	93	0.17
	90	Duke Energy Carolinas LLC, 4.950%, due 15/01/2033	88	0.16
	100	Edison International, 4.950%, due 15/04/2025	98	0.18
	70	Edison International, Series A, 5.375%, Perpetual *	62	0.11
	130	Edison International, Series B, 5.000%, Perpetual *	111	0.20
	280	El Paso Natural Gas Co LLC, 7.500%, due 15/11/2026	297	0.54
	20	Elevance Health Inc, 4.100%, due 15/05/2032	18	0.03
	240	Elevance Health Inc, 5.500%, due 15/10/2032	243	0.44
	50	Elevance Health Inc, 4.375%, due 01/12/2047	42	0.08
	30	Eli Lilly & Co, 4.950%, due 27/02/2063	29	0.05
	40	Endeavor Energy Resources LP / EER Finance Inc, 144A, 5.750%, due 30/01/2028	39	0.07
	50	Enterprise Products Operating LLC, Series D, 6.875%, due 01/03/2033	55	0.10
	190	Enterprise Products Operating LLC, 4.250%, due 15/02/2048	153	0.28
	80	Enterprise Products Operating LLC, 3.300%, due 15/02/2053	54	0.10
	50	Enterprise Products Operating LLC, 3.950%, due 31/01/2060	36	0.07
	230	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	191	0.35
	90	EOG Resources Inc, 4.375%, due 15/04/2030	87	0.16
	60	EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2027	61	0.11
	66	EQT Corp, 6.125%, due 01/02/2025	66	0.12
	30	EQT Corp, 144A, 3.125%, due 15/05/2026	28	0.05
	60	EQT Corp, 3.900%, due 01/10/2027	56	0.10
	20	EQT Corp, 144A, 3.625%, due 15/05/2031	17	0.03
	30	Equifax Inc, 2.350%, due 15/09/2031	23	0.04
	30	Extra Space Storage LP, 3.900%, due 01/04/2029	27	0.05
	20	Exxon Mobil Corp, 2.995%, due 16/08/2039	15	0.03
	100	Fifth Third Bancorp, 6.339%, due 27/07/2029 *	101	0.18
	30	FirstEnergy Corp, Series C, 5.100%, due 15/07/2047	26	0.05
	260	Florida Gas Transmission Co LLC, 144A, 2.300%, due 01/10/2031	203	0.37
	20	Ford Motor Co, 4.750%, due 15/01/2043	15	0.03
	200	Ford Motor Credit Co LLC, 2.300%, due 10/02/2025	188	0.34
	200	Ford Motor Credit Co LLC, 6.950%, due 06/03/2026	201	0.36
	300	Ford Motor Credit Co LLC, 2.700%, due 10/08/2026	269	0.49
	120	Freeport-McMoRan Inc, 4.550%, due 14/11/2024	118	0.21
	200	Freeport-McMoRan Inc, 5.400%, due 14/11/2034	189	0.34
EUR	40	GE Capital European Funding Unlimited Co, 6.025%, due 01/03/2038	51	0.09
GBP	20	GE Capital UK Funding Unlimited Co, 8.000%, due 14/01/2039	29	0.05
	300	General Electric Co, 6.750%, due 15/03/2032	333	0.60
	170	General Motors Co, 6.125%, due 01/10/2025	171	0.31
	40	General Motors Co, 5.600%, due 15/10/2032	38	0.07
	60	General Motors Co, 6.600%, due 01/04/2036	60	0.11
	40	General Motors Co, 5.950%, due 01/04/2049	35	0.06
	630	Genting New York LLC / GENNY Capital Inc, 144A, 3.300%, due 15/02/2026	562	1.02
	40	Gilead Sciences Inc, 4.000%, due 01/09/2036	35	0.06
	630	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	585	1.06
	280	Goldman Sachs Group Inc/The, 3.500%, due 16/11/2026	263	0.48
	350	Goldman Sachs Group Inc/The, Series VAR, 1.093%, due 09/12/2026 *	314	0.57
	130	Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	121	0.22
	70	Goldman Sachs Group Inc/The, 3.800%, due 15/03/2030	63	0.11
	150	Goldman Sachs Group Inc/The, 2.650%, due 21/10/2032 *	120	0.22
	30	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	27	0.05
	70	Goldman Sachs Group Inc/The, Series W, 7.500%, Perpetual *	71	0.13
	60	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 5.750%, due 20/01/2026	55	0.10
	240	HCA Inc, 5.500%, due 01/06/2033	234	0.42
	40	HCA Inc, 5.125%, due 15/06/2039	36	0.07
	270	HEICO Corp, 5.250%, due 01/08/2028	267	0.48
	100	Humana Inc, 5.875%, due 01/03/2033	103	0.19
	50	Humana Inc, 4.950%, due 01/10/2044	44	0.08
	110	Huntington Bancshares Inc/OH, 6.208%, due 21/08/2029 *	110	0.20
	190	ILFC E-Capital Trust I, 144A, 7.064%, due 21/12/2065 *	138	0.25
	100	ILFC E-Capital Trust II, 144A, 7.314%, due 21/12/2065 *	74	0.13
	40	Ingersoll Rand Inc, 5.400%, due 14/08/2028	40	0.07
	110	Ingersoll Rand Inc, 5.700%, due 14/08/2033	111	0.20
	60	Intel Corp, 2.800%, due 12/08/2041	41	0.07
	30	Intel Corp, 4.900%, due 05/08/2052	27	0.05
	60	Intel Corp, 3.200%, due 12/08/2061	37	0.07
	110	Intercontinental Exchange Inc, 4.600%, due 15/03/2033	105	0.19
	10	Intercontinental Exchange Inc, 4.950%, due 15/06/2052	9	0.02
	33	Invitation Homes Operating Partnership LP, 4.150%, due 15/04/2032	29	0.05
	60	Jabil Inc, 5.450%, due 01/02/2029	59	0.11
	40	Jersey Central Power & Light Co, 144A, 4.300%, due 15/01/2026	39	0.07
	20	Johnson & Johnson, 2.100%, due 01/09/2040	14	0.02
	30	Johnson & Johnson, 2.450%, due 01/09/2060	18	0.03
	150	JPMorgan Chase & Co, 2.005%, due 13/03/2026 *	142	0.26
	70	JPMorgan Chase & Co, 2.739%, due 15/10/2030 *	60	0.11
	20	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	17	0.03
	170	JPMorgan Chase & Co, 2.956%, due 13/05/2031 *	144	0.26
	260	JPMorgan Chase & Co, 2.580%, due 22/04/2032 *	211	0.38
	50	JPMorgan Chase & Co, 2.545%, due 08/11/2032 *	40	0.07
	170	JPMorgan Chase & Co, 4.586%, due 26/04/2033 *	158	0.29
	80	JPMorgan Chase & Co, 4.260%, due 22/02/2048 *	66	0.12
	50	JPMorgan Chase & Co, 3.897%, due 23/01/2049 *	39	0.07
	10	JPMorgan Chase & Co, 3.328%, due 22/04/2052 *	7	0.01
	90	JPMorgan Chase & Co, Series KK, 3.650%, Perpetual *	80	0.15
	60	Kaiser Foundation Hospitals, Series 2021, 2.810%, due 01/06/2041	42	0.08
	70	Kaiser Foundation Hospitals, Series 2019, 3.266%, due 01/11/2049	50	0.09
	20	Kaiser Foundation Hospitals, Series 2021, 3.002%, due 01/06/2051	13	0.02
	30	Kenvue Inc, 144A, 5.050%, due 22/03/2053	29	0.05
	30	Kenvue Inc, 144A, 5.200%, due 22/03/2063	29	0.05
	110	Kimco Realty OP LLC, 2.250%, due 01/12/2031	85	0.15
	20	Kinder Morgan Energy Partners LP, 7.300%, due 15/08/2033	22	0.04
	40	Kinder Morgan Inc, 5.300%, due 01/12/2034	38	0.07
	30	Kinder Morgan Inc, 5.200%, due 01/03/2048	26	0.05
	70	KKR Group Finance Co III LLC, 144A, 5.125%, due 01/06/2044	60	0.11
	60	KLA Corp, 4.650%, due 15/07/2032	59	0.11
	20	KLA Corp, 4.950%, due 15/07/2052	19	0.03
	160	Kyndryl Holdings Inc, 3.150%, due 15/10/2031	124	0.22
	110	Kyndryl Holdings Inc, 4.100%, due 15/10/2041	75	0.14
	50	Lam Research Corp, 1.900%, due 15/06/2030	41	0.07
	40	Lennox International Inc, 1.700%, due 01/08/2027	35	0.06
	30	Lithia Motors Inc, 144A, 4.625%, due 15/12/2027	28	0.05
	50	Lowe's Cos Inc, 2.800%, due 15/09/2041	34	0.06
	60	Lowe's Cos Inc, 3.000%, due 15/10/2050	38	0.07
	80	Mars Inc, 144A, 2.375%, due 16/07/2040	53	0.10
	110	Marsh & McLennan Cos Inc, 2.375%, due 15/12/2031	89	0.16
	30	Massachusetts Mutual Life Insurance Co, 144A, 3.375%, due 15/04/2050	20	0.04
	100	Massachusetts Mutual Life Insurance Co, 144A, 4.900%, due 01/04/2077	81	0.15
	60	Mastercard Inc, 3.350%, due 26/03/2030	55	0.10
	30	Mastercard Inc, 3.850%, due 26/03/2050	24	0.04
	50	McDonald's Corp, 4.450%, due 01/03/2047	43	0.08
	30	McDonald's Corp, 4.450%, due 01/09/2048	26	0.05
	100	McKesson Corp, 4.900%, due 15/07/2028	99	0.18
	80	MDC Holdings Inc, 2.500%, due 15/01/2031	62	0.11
	30	MDC Holdings Inc, 6.000%, due 15/01/2043	26	0.05
	40	Merck & Co Inc, 2.350%, due 24/06/2040	28	0.05
	110	Metropolitan Edison Co, 144A, 5.200%, due 01/04/2028	108	0.20
	240	Metropolitan Life Global Funding I, 144A, 5.150%, due 28/03/2033	233	0.42
	110	Micron Technology Inc, 2.703%, due 15/04/2032	86	0.16
	40	Micron Technology Inc, 5.875%, due 09/02/2033	39	0.07
	44	Microsoft Corp, 3.450%, due 08/08/2036	39	0.07
	39	Microsoft Corp, 2.921%, due 17/03/2052	27	0.05
	184	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	183	0.33
	20	Molson Coors Beverage Co, 3.000%, due 15/07/2026	19	0.03
	30	Molson Coors Beverage Co, 4.200%, due 15/07/2046	23	0.04
	20	Mondelez International Inc, 2.625%, due 04/09/2050	12	0.02
	570	Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	536	0.97
	130	Morgan Stanley, 2.188%, due 28/04/2026 *	123	0.22
	390	Morgan Stanley, 0.985%, due 10/12/2026 *	350	0.63
	30	Morgan Stanley, 1.593%, due 04/05/2027 *	27	0.05

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Corporate Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
150	Morgan Stanley, 5.449%, due 20/07/2029 *	149	0.27
50	Morgan Stanley, 1.794%, due 13/02/2032 *	38	0.07
90	Morgan Stanley, 2.239%, due 21/07/2032 *	70	0.13
50	Morgan Stanley, 6.342%, due 18/10/2033 *	52	0.09
100	Morgan Stanley, 2.484%, due 16/09/2036 *	75	0.14
110	Morgan Stanley, 5.297%, due 20/04/2037 *	102	0.18
100	Morgan Stanley, 5.948%, due 19/01/2038 *	97	0.18
20	MPLX LP, 4.800%, due 15/02/2029	19	0.03
120	MPLX LP, 5.000%, due 01/03/2033	112	0.20
170	MPLX LP, 4.500%, due 15/04/2038	143	0.26
290	National General Holdings Corp, Series 0000, 144A, 6.750%, due 15/05/2024	289	0.52
60	New York Life Global Funding, 144A, 4.550%, due 28/01/2033	57	0.10
60	New York Life Insurance Co, 144A, 3.750%, due 15/05/2050	44	0.08
140	Newell Brands Inc, 4.000%, due 01/12/2024	136	0.25
30	NextEra Energy Operating Partners LP, 144A, 4.250%, due 15/07/2024	29	0.05
170	Nissan Motor Acceptance Co LLC, 144A, 1.050%, due 08/03/2024	165	0.30
60	Nissan Motor Acceptance Co LLC, 144A, 2.750%, due 09/03/2028	51	0.09
180	Nordstrom Inc, 2.300%, due 08/04/2024	175	0.32
120	Norfolk Southern Railway Co, 7.875%, due 15/05/2043	143	0.26
80	Northwest Pipeline LLC, 7.125%, due 01/12/2025	82	0.15
260	Northwest Pipeline LLC, 4.000%, due 01/04/2027	247	0.45
60	Northwestern Mutual Life Insurance Co/The, 144A, 3.850%, due 30/09/2047	45	0.08
10	Northwestern Mutual Life Insurance Co/The, 144A, 3.625%, due 30/09/2059	7	0.01
90	Nuveen LLC, 144A, 4.000%, due 01/11/2028	84	0.15
20	NVIDIA Corp, 3.500%, due 01/04/2040	16	0.03
20	NVIDIA Corp, 3.700%, due 01/04/2060	16	0.03
50	Occidental Petroleum Corp, 3.400%, due 15/04/2026	47	0.09
90	Occidental Petroleum Corp, 7.875%, due 15/09/2031	99	0.18
50	Occidental Petroleum Corp, 7.950%, due 15/06/2039	56	0.10
30	Occidental Petroleum Corp, 4.400%, due 15/04/2046	23	0.04
100	Ohio Edison Co, 144A, 5.500%, due 15/01/2033	98	0.18
110	Ohio Edison Co, 6.875%, due 15/07/2036	119	0.22
30	Oncor Electric Delivery Co LLC, 4.150%, due 01/06/2032	28	0.05
10	Oncor Electric Delivery Co LLC, 3.100%, due 15/09/2049	7	0.01
190	ONEOK Inc, 6.050%, due 01/09/2033	191	0.34
150	ONEOK Inc, 6.625%, due 01/09/2053	150	0.27
160	Oracle Corp, 6.250%, due 09/11/2032	166	0.30
140	Oracle Corp, 4.000%, due 15/07/2046	104	0.19
40	Oracle Corp, 6.900%, due 09/11/2052	43	0.08
140	Oracle Corp, 5.550%, due 06/02/2053	129	0.23
210	Pacific Gas and Electric Co, 3.150%, due 01/01/2026	196	0.35
70	Pacific Gas and Electric Co, 2.100%, due 01/08/2027	60	0.11
100	Pacific Gas and Electric Co, 3.300%, due 01/12/2027	89	0.16
30	Pacific Gas and Electric Co, 2.500%, due 01/02/2031	23	0.04
10	Pacific Gas and Electric Co, 3.300%, due 01/08/2040	7	0.01
60	Pacific Gas and Electric Co, 4.750%, due 15/02/2044	45	0.08
40	Pacific Gas and Electric Co, 4.950%, due 01/07/2050	31	0.06
80	Pacific Gas and Electric Co, 6.700%, due 01/04/2053	77	0.14
170	Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	159	0.29
120	PayPal Holdings Inc, 2.300%, due 01/06/2030	100	0.18
10	PayPal Holdings Inc, 4.400%, due 01/06/2032	9	0.02
10	PayPal Holdings Inc, 3.250%, due 01/06/2050	7	0.01
20	PayPal Holdings Inc, 5.250%, due 01/06/2062	19	0.03
40	Pennsylvania Electric Co, 144A, 5.150%, due 30/03/2026	39	0.07
40	Pfizer Inc, 2.550%, due 28/05/2040	28	0.05
30	Pfizer Investment Enterprises Pte Ltd, 4.450%, due 19/05/2028	29	0.05
60	Pfizer Investment Enterprises Pte Ltd, 4.650%, due 19/05/2030	59	0.11
220	Pfizer Investment Enterprises Pte Ltd, 4.750%, due 19/05/2033	215	0.39
190	Pfizer Investment Enterprises Pte Ltd, 5.110%, due 19/05/2043	183	0.33
100	Pfizer Investment Enterprises Pte Ltd, 5.300%, due 19/05/2053	99	0.18
20	Pfizer Investment Enterprises Pte Ltd, 5.340%, due 19/05/2063	19	0.04
90	Pilgrim's Pride Corp, 144A, 5.875%, due 30/09/2027	89	0.16
50	Pioneer Natural Resources Co, 5.100%, due 29/03/2026	50	0.09
60	Pioneer Natural Resources Co, 2.150%, due 15/01/2031	48	0.09
50	Plains All American Pipeline LP, Series B, 9.736%, Perpetual *	46	0.08
40	Plains All American Pipeline LP / PAA Finance Corp, 6.700%, due 15/05/2036	39	0.07
120	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	120	0.22
30	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	30	0.05
110	PNC Financial Services Group Inc/The, Series W, 6.250%, Perpetual *	97	0.18
70	Prologis LP, 1.250%, due 15/10/2030	54	0.10
10	Prudential Financial Inc, 6.750%, due 01/03/2053 *	10	0.02
30	QUALCOMM Inc, 4.500%, due 20/05/2052	26	0.05
210	QVC Inc, 4.850%, due 01/04/2024	204	0.37
61	Range Resources Corp, 4.875%, due 15/05/2025	60	0.11
80	Range Resources Corp, 8.250%, due 15/01/2029	83	0.15
50	Raymond James Financial Inc, 4.950%, due 15/07/2046	43	0.08
350	Regal Rexnord Corp, 144A, 6.050%, due 15/02/2026	348	0.63
50	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 2.875%, due 15/10/2026	45	0.08
30	S&P Global Inc, 1.250%, due 15/08/2030	23	0.04
20	S&P Global Inc, 3.250%, due 01/12/2049	14	0.03
60	Salesforce Inc, 1.500%, due 15/07/2028	52	0.09
80	San Diego Gas & Electric Co, Series VVV, 1.700%, due 01/10/2030	63	0.11
80	San Diego Gas & Electric Co, Series RRR, 3.750%, due 01/06/2047	60	0.11
170	SCE Recovery Funding LLC, Series A-1, 4.697%, due 15/06/2040	163	0.30
90	Southern California Edison Co, 2.250%, due 01/06/2030	74	0.13
90	Southern California Edison Co, Series G, 2.500%, due 01/06/2031	74	0.13
10	Southern California Edison Co, 4.000%, due 01/04/2047	8	0.01
180	Southern California Edison Co, Series C, 4.125%, due 01/03/2048	140	0.25
70	Southern California Edison Co, 3.650%, due 01/02/2050	50	0.09
40	Southwestern Energy Co, 8.375%, due 15/09/2028	42	0.08
150	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	150	0.27
110	Targa Resources Corp, 5.200%, due 01/07/2027	109	0.20
70	Targa Resources Corp, 4.200%, due 01/02/2033	61	0.11
90	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 6.875%, due 15/01/2029	91	0.16
70	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	64	0.12
120	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	104	0.19
260	TD SYNNEX Corp, 1.250%, due 09/08/2024	248	0.45
70	Teachers Insurance & Annuity Association of America, 144A, 4.270%, due 15/05/2047	56	0.10
190	Tennessee Gas Pipeline Co LLC, 7.000%, due 15/03/2027	198	0.36
240	Tennessee Gas Pipeline Co LLC, 7.000%, due 15/10/2028	254	0.46
20	Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	17	0.03
40	Texas Instruments Inc, 2.250%, due 04/09/2029	35	0.06
120	Texas Instruments Inc, 3.875%, due 15/03/2039	103	0.19
144	Time Warner Cable Enterprises LLC, 8.375%, due 15/07/2033	160	0.29
150	Time Warner Cable LLC, 7.300%, due 01/07/2038	151	0.27
90	Time Warner Cable LLC, 6.750%, due 15/06/2039	86	0.16
20	T-Mobile USA Inc, 2.625%, due 15/02/2029	17	0.03
110	T-Mobile USA Inc, 2.550%, due 15/02/2031	90	0.16
70	T-Mobile USA Inc, 2.250%, due 15/11/2031	55	0.10
280	T-Mobile USA Inc, 2.700%, due 15/03/2032	226	0.41
20	T-Mobile USA Inc, 4.375%, due 15/04/2040	17	0.03
80	T-Mobile USA Inc, 3.000%, due 15/02/2041	56	0.10
60	T-Mobile USA Inc, 3.300%, due 15/02/2051	40	0.07
270	Transcontinental Gas Pipe Line Co LLC, 7.250%, due 01/12/2026	277	0.50
30	Transcontinental Gas Pipe Line Co LLC, 4.450%, due 01/08/2042	25	0.04
60	Transcontinental Gas Pipe Line Co LLC, 3.950%, due 15/05/2050	44	0.08
130	Truist Financial Corp, 1.267%, due 02/03/2027 *	116	0.21
70	Truist Financial Corp, 6.047%, due 08/06/2027 *	70	0.13
60	Truist Financial Corp, 5.867%, due 08/06/2034 *	59	0.11
40	Union Pacific Corp, 2.973%, due 16/09/2062	24	0.04
30	Union Pacific Corp, 3.750%, due 05/02/2070	22	0.04
129	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, due 15/01/2026	126	0.23
230	United Airlines 2023-1 Class A Pass Through Trust, 5.800%, due 15/01/2036	229	0.41
50	UnitedHealth Group Inc, 2.000%, due 15/05/2030	41	0.08
310	UnitedHealth Group Inc, 5.350%, due 15/02/2033	316	0.57
90	UnitedHealth Group Inc, 2.750%, due 15/05/2040	64	0.12
40	UnitedHealth Group Inc, 4.750%, due 15/07/2045	37	0.07
30	UnitedHealth Group Inc, 4.450%, due 15/12/2048	26	0.05
40	UnitedHealth Group Inc, 5.875%, due 15/02/2053	42	0.08
171	US Airways 2012-2 Class A Pass Through Trust, 4.625%, due 03/06/2025	165	0.30
80	US Bancorp, 5.775%, due 12/06/2029 *	80	0.14
90	Verizon Communications Inc, 1.500%, due 18/09/2030	70	0.13
30	Verizon Communications Inc, 2.650%, due 20/11/2040	20	0.04
40	Verizon Communications Inc, 6.550%, due 15/09/2043	44	0.08
30	Verizon Communications Inc, 4.000%, due 22/03/2050	23	0.04
30	Verizon Communications Inc, 2.987%, due 30/10/2056	18	0.03
30	Visa Inc, 2.700%, due 15/04/2040	22	0.04
90	Vontier Corp, 1.800%, due 01/04/2026	81	0.15
180	Vontier Corp, 2.400%, due 01/04/2028	150	0.27
60	Walmart Inc, 2.650%, due 22/09/2051	40	0.07
20	Walt Disney Co/The, 6.200%, due 15/12/2034	22	0.04
23	Walt Disney Co/The, 6.400%, due 15/12/2035	25	0.05
20	Walt Disney Co/The, 6.650%, due 15/11/2037	22	0.04

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Corporate Bond Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
30	Walt Disney Co/The, 5.400%, due 01/10/2043	30	0.05
10	Walt Disney Co/The, 4.950%, due 15/10/2045	9	0.02
20	Warnermedia Holdings Inc, 4.279%, due 15/03/2032	17	0.03
100	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	81	0.15
80	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	62	0.11
110	Wells Fargo & Co, 2.406%, due 30/10/2025 *	106	0.19
120	Wells Fargo & Co, 4.540%, due 15/08/2026 *	117	0.21
10	Wells Fargo & Co, 3.000%, due 23/10/2026	9	0.02
10	Wells Fargo & Co, 3.196%, due 17/06/2027 *	9	0.02
80	Wells Fargo & Co, 3.584%, due 22/05/2028 *	74	0.13
50	Wells Fargo & Co, 5.574%, due 25/07/2029 *	50	0.09
151	Wells Fargo & Co, 5.389%, due 24/04/2034 *	146	0.26
90	Wells Fargo & Co, 5.557%, due 25/07/2034 *	88	0.16
60	Wells Fargo & Co, 3.068%, due 30/04/2041 *	43	0.08
120	Wells Fargo & Co, 4.750%, due 07/12/2046	99	0.18
170	Wells Fargo & Co, 5.013%, due 04/04/2051 *	152	0.27
130	Wells Fargo & Co, 4.611%, due 25/04/2053 *	108	0.20
210	Wells Fargo & Co, Series S, 5.900%, Perpetual *	208	0.38
10	Welltower OP LLC, 3.850%, due 15/06/2032	9	0.02
150	Western Midstream Operating LP, 3.100%, due 01/02/2025	144	0.26
60	Western Midstream Operating LP, 3.950%, due 01/06/2025	58	0.10
50	Western Midstream Operating LP, 4.050%, due 01/02/2030	44	0.08
80	Western Midstream Operating LP, 6.150%, due 01/04/2033	79	0.14
30	Western Midstream Operating LP, 5.500%, due 15/08/2048	25	0.04
10	Williams Cos Inc/The, 3.500%, due 15/10/2051	7	0.01
30	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 144A, 5.500%, due 01/03/2025	30	0.05
		38,887	70.33
Zambia — 0.37% (28 February 2023: 0.43%)			
200	First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	204	0.37
Total Corporate Bonds and Notes (Cost $62,933)		56,708	102.56
Government Bonds and Notes — 1.86% (28 February 2023: 1.69%)			
Chile — 0.29% (28 February 2023: 0.17%)			
200	Chile Government International Bond, 2.550%, due 27/07/2033	160	0.29
Mexico — 1.19% (28 February 2023: 1.20%)			
MXN 6,940	Mexican Bonos, Series M, 8.500%, due 18/11/2038	377	0.68
350	Mexico Government International Bond, 4.280%, due 14/08/2041	280	0.51
		657	1.19
Peru — 0.11% (28 February 2023: 0.06%)			
70	Peruvian Government International Bond, 2.783%, due 23/01/2031	59	0.11
United States — 0.27% (28 February 2023: 0.05%)			
110	United States Treasury Note/Bond, 3.875%, due 15/08/2033	107	0.19
50	United States Treasury Note/Bond, 3.625%, due 15/05/2053	45	0.08
		152	0.27
Total Government Bonds and Notes (Cost $1,145)		1,028	1.86
Loan Notes — 0.49% (28 February 2023: 0.34%)			
128	SkyMiles IP Ltd, 9.076%, due 16/09/2027 *	133	0.24
140	United Airlines Inc, 9.292%, due 14/04/2028 *	140	0.25
Total Loan Notes (Cost $266)		273	0.49
Municipal Bonds — 1.23% (28 February 2023: 0.74%)			
50	Alabama Economic Settlement Authority, 3.163%, due 15/09/2025	49	0.09
150	American Municipal Power Inc, 7.834%, due 15/02/2041	183	0.33
150	Port Authority of New York & New Jersey, 4.458%, due 01/10/2062	132	0.24
160	Regents of the University of California Medical Center Pooled Revenue, 4.132%, due 15/05/2032	149	0.27
100	State of California, 7.300%, due 01/10/2039	117	0.21
50	State of Illinois, 5.100%, due 01/06/2033	48	0.09
Total Municipal Bonds (Cost $735)		678	1.23
Collective Investment Schemes — 1.36% (28 February 2023: 0.00%)			
750	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	750	1.36
Total Collective Investment Schemes (Cost $750)		750	1.36
Common Stock — 0.00% (28 February 2023: 0.00%)			
Switzerland — 0.00% (28 February 2023: 0.00%)			
1,570	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)		–	–

Face Value (000's)		Value (000's) $	% of Net Asset Value
Preferred Stock — 0.35% (28 February 2023: 0.27%)			
United States — 0.35% (28 February 2023: 0.27%)			
8	KeyCorp	165	0.30
1	Prudential Financial Inc	27	0.05
		192	0.35
Total Preferred Stock (Cost $232)		192	0.35
Total Investments at fair value through profit or loss (Cost $66,471)		60,019	108.55
Forward Foreign Currency Contracts — 0.27% (28 February 2023: 0.04%)			
Unrealised appreciation of contracts (see below)		147	0.27
Futures — 0.09% (28 February 2023: 0.01%)			
Unrealised appreciation of contracts (see below)		50	0.09
Total Financial Assets at fair value through profit or loss		60,216	108.91
Credit Default Swaps — (0.09%) (28 February 2023: (0.08%))			
Unrealised depreciation of contracts (see below)		(51)	(0.09)
Forward Foreign Currency Contracts — (1.50%) (28 February 2023: (0.43%))			
Unrealised depreciation of contracts (see below)		(827)	(1.50)
Futures — (0.03%) (28 February 2023: (0.11%))			
Unrealised depreciation of contracts (see below)		(17)	(0.03)
Total Financial Liabilities at fair value through profit or loss		(895)	(1.62)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		59,321	107.29
Liabilities in Excess of Other Assets		(4,031)	(7.29)
Total Net Assets		$55,290	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $18,877,000 or 34.13% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

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

MXN – Mexican Peso

Analysis of Total Assets	**% of Total Assets**
Transferable securities admitted to an official exchange listing or traded on a regulated market	61.09
Other transferable securities dealt in on another regulated market	0.28
Collective investment schemes	0.78
Financial derivative instruments	0.20
Other assets	37.65
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Corporate Bond Fund

Portfolio of Investments as at 31 August 2023 – *(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	CDX.NA.HY, 5.000% – Buy	20-Jun-2028	870	$ (25)
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% – Buy	20-Jun-2028	1,673	(26)
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $–)				$ –
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(74))				(51)
Net Depreciation of Credit Default Swaps (28 February 2023 (000's): $(74))				$ (51)

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-2023	BNY Mellon	Buy	GBP	31,800	Sell	USD	40,285	$ (120)
15-Sep-2023	BNY Mellon	Buy	USD	42,061	Sell	GBP	33,194	135
15-Sep-2023	BNY Mellon	Buy	GBP	64,458	Sell	USD	82,087	(669)
20-Oct-2023	Goldman Sachs	Buy	MXN	3,333	Sell	USD	192	1
20-Oct-2023	Goldman Sachs	Buy	JPY	35,284	Sell	USD	249	(6)
20-Oct-2023	JP Morgan	Buy	BRL	388	Sell	USD	79	(1)
20-Oct-2023	Morgan Stanley	Buy	USD	191	Sell	BRL	951	(1)
20-Oct-2023	Morgan Stanley	Buy	USD	298	Sell	EUR	274	1
20-Oct-2023	Morgan Stanley	Buy	USD	450	Sell	GBP	350	7
20-Oct-2023	Morgan Stanley	Buy	USD	289	Sell	JPY	41,766	2
20-Oct-2023	Morgan Stanley	Buy	USD	146	Sell	MXN	2,507	1
20-Oct-2023	Morgan Stanley	Buy	JPY	64,420	Sell	USD	462	(19)
20-Oct-2023	Morgan Stanley	Buy	EUR	417	Sell	USD	460	(9)
20-Oct-2023	Morgan Stanley	Buy	BRL	1,950	Sell	USD	394	(2)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $35)								$ 147
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(404))								(827)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(369))								$ (680)

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 2023	Bank of America Merrill Lynch	6	$ 664	$ 4
U.S. 10 Year Ultra Note December 2023	Bank of America Merrill Lynch	(8)	(923)	(9)
U.S. 2 Year Note (CBT) December 2023	Bank of America Merrill Lynch	(16)	(3,260)	(8)
U.S. 5 Year Note (CBT) December 2023	Bank of America Merrill Lynch	46	4,909	25
U.S. Long Bond (CBT) December 2023	Bank of America Merrill Lynch	20	2,407	16
U.S. Ultra Bond (CBT) December 2023	Bank of America Merrill Lynch	27	3,450	5
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $4)				$ 50
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(103))				(17)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(99))				$ 33

FTGF Western Asset Sustainable Global Corporate Bond Fund^

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 85.78% (28 February 2023: 86.70%)				
Australia — 1.19% (28 February 2023: 1.16%)				
EUR	100	AusNet Services Holdings Pty Ltd, 1.625%, due 11/03/2081 *	95	1.02
	20	Westpac Banking Corp, 2.668%, due 15/11/2035 *	15	0.17
			110	1.19
Belgium — 1.16% (28 February 2023: 2.09%)				
EUR	100	Elia Transmission Belgium SA, 3.625%, due 18/01/2033	107	1.16
Canada — 0.91% (28 February 2023: 0.94%)				
	90	Toronto-Dominion Bank/The, 4.456%, due 08/06/2032	84	0.91
Denmark — 2.36% (28 February 2023: 3.39%)				
EUR	100	Danske Bank A/S, 4.750%, due 21/06/2030 *	110	1.19
EUR	100	Orsted AS, 3.625%, due 01/03/2026	108	1.17
			218	2.36
Finland — 1.03% (28 February 2023: 1.01%)				
EUR	100	Neste Oyj, 0.750%, due 25/03/2028	95	1.03
France — 6.15% (28 February 2023: 8.18%)				
EUR	100	Bouygues SA, 3.875%, due 17/07/2031	108	1.17
EUR	100	Engie SA, 0.500%, due 24/10/2030	87	0.94
EUR	200	GELF Bond Issuer I SA, 1.125%, due 18/07/2029	177	1.92
EUR	100	Orange SA, 5.000%, Perpetual *	108	1.18
EUR	100	Terega SA, 0.875%, due 17/09/2030	86	0.94
			566	6.15
Germany — 10.04% (28 February 2023: 9.60%)				
	200	Allianz SE, 3.200%, Perpetual *	152	1.65
EUR	100	alstria office REIT-AG, 1.500%, due 15/11/2027	78	0.85
EUR	100	Amprion GmbH, 3.971%, due 22/09/2032	108	1.18
	60	Deutsche Telekom International Finance BV, 8.750%, due 15/06/2030	71	0.77
EUR	100	E.ON SE, 3.750%, due 01/03/2029	109	1.18
EUR	100	Hannover Rueck SE, 1.125%, due 09/10/2039 *	87	0.94
EUR	100	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	100	1.08
EUR	100	Sirius Real Estate Ltd, 1.125%, due 22/06/2026	93	1.01
EUR	120	Volkswagen Financial Services AG, 1.500%, due 01/10/2024	127	1.38
			925	10.04
Ireland — 1.33% (28 February 2023: 1.33%)				
	150	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	122	1.33
Italy — 2.58% (28 February 2023: 4.25%)				
	150	Enel Finance International NV, 144A, 6.000%, due 07/10/2039	144	1.56
EUR	100	Terna – Rete Elettrica Nazionale, 2.375%, Perpetual *	93	1.02
			237	2.58
Netherlands — 4.04% (28 February 2023: 4.04%)				
EUR	80	ABN AMRO Bank NV, 1.000%, due 16/04/2025	83	0.90
EUR	200	Cooperatieve Rabobank UA, 3.250%, Perpetual *	182	1.98
EUR	100	ING Groep NV, 2.500%, due 15/02/2029 *	107	1.16
			372	4.04
Portugal — 1.05% (28 February 2023: 1.02%)				
EUR	100	EDP – Energias de Portugal SA, 1.875%, due 02/08/2081 *	97	1.05
South Africa — 2.11% (28 February 2023: 2.16%)				
	200	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	194	2.11
Spain — 0.70% (28 February 2023: 1.67%)				
	60	Telefonica Emisiones SA, 7.045%, due 20/06/2036	64	0.70
Supranational — 7.58% (28 February 2023: 0.00%)				
EUR	440	European Investment Bank, 0.050%, due 15/11/2029	399	4.34
	310	European Investment Bank, 3.750%, due 14/02/2033	299	3.24
			698	7.58
Switzerland — 2.33% (28 February 2023: 3.93%)				
EUR	200	UBS Group AG, 1.500%, due 30/11/2024	214	2.33
United Kingdom — 11.07% (28 February 2023: 13.16%)				
EUR	100	Annington Funding Plc, 1.650%, due 12/07/2024	105	1.14
GBP	100	Associated British Foods Plc, 2.500%, due 16/06/2034	98	1.06
EUR	100	Barclays Plc, 3.375%, due 02/04/2025 *	108	1.17
GBP	100	Barclays Plc, 1.700%, due 03/11/2026 *	114	1.24
GBP	100	Lloyds Banking Group Plc, 1.985%, due 15/12/2031 *	108	1.17
EUR	100	Segro Capital Sarl, 1.875%, due 23/03/2030	93	1.02
EUR	100	SSE Plc, 4.000%, Perpetual *	100	1.09
	200	Standard Chartered Plc, 144A, 2.608%, due 12/01/2028 *	179	1.94
GBP	110	Tesco Corporate Treasury Services Plc, 1.875%, due 02/11/2028	115	1.24
			1,020	11.07
United States — 30.15% (28 February 2023: 27.59%)				
	50	AbbVie Inc, 3.200%, due 21/11/2029	45	0.49
	60	AbbVie Inc, 4.875%, due 14/11/2048	55	0.60
	100	Air Lease Corp, 1.875%, due 15/08/2026	90	0.97
	10	Air Lease Corp, 5.300%, due 01/02/2028	10	0.11
	20	Amgen Inc, 5.250%, due 02/03/2033	20	0.22
	20	Amgen Inc, 5.650%, due 02/03/2053	20	0.22
	60	AT&T Inc, 3.500%, due 15/09/2053	40	0.43
EUR	100	Bank of America Corp, 1.662%, due 25/04/2028 *	99	1.08
	80	Bank of America Corp, 2.676%, due 19/06/2041 *	55	0.60
	19	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	18	0.19
	40	Centene Corp, 4.625%, due 15/12/2029	37	0.40
	60	Cigna Group/The, 2.400%, due 15/03/2030	51	0.55
	60	Cigna Group/The, 3.400%, due 15/03/2050	42	0.46
	30	Citigroup Inc, 6.174%, due 25/05/2034 *	30	0.32
	60	Citigroup Inc, 8.125%, due 15/07/2039	75	0.81
	50	Coca-Cola Co/The, 2.500%, due 15/03/2051	32	0.35
	90	Comcast Corp, 4.150%, due 15/10/2028	87	0.94
	80	CVS Health Corp, 5.050%, due 25/03/2048	70	0.76
	20	Devon Energy Corp, 5.000%, due 15/06/2045	17	0.19
	30	Elevance Health Inc, 3.650%, due 01/12/2027	28	0.31
	70	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	58	0.63
	30	Exelon Corp, 3.400%, due 15/04/2026	29	0.31
EUR	70	Goldman Sachs Group Inc/The, 3.375%, due 27/03/2025	75	0.82
	80	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	74	0.80
	80	HCA Inc, 3.500%, due 01/09/2030	70	0.76
	30	Humana Inc, 3.125%, due 15/08/2029	27	0.29
	10	Humana Inc, 5.875%, due 01/03/2033	10	0.11
EUR	100	JPMorgan Chase & Co, 1.090%, due 11/03/2027 *	101	1.09
	50	Lowe's Cos Inc, 3.000%, due 15/10/2050	32	0.35
	70	McDonald's Corp, 3.700%, due 30/01/2026	68	0.74
	130	McDonald's Corp, 5.450%, due 14/08/2053	130	1.41
	120	Microsoft Corp, 2.921%, due 17/03/2052	85	0.92
EUR	100	Morgan Stanley, 4.656%, due 02/03/2029 *	110	1.19
	100	Morgan Stanley, 3.622%, due 01/04/2031 *	89	0.97
	10	Morgan Stanley, 5.948%, due 19/01/2038 *	10	0.11
	30	MPLX LP, 4.500%, due 15/04/2038	25	0.28
	50	Pfizer Investment Enterprises Pte Ltd, 4.750%, due 19/05/2033	49	0.53
	50	Pfizer Investment Enterprises Pte Ltd, 5.300%, due 19/05/2053	50	0.54
EUR	100	Prologis Euro Finance LLC, 3.875%, due 31/01/2030	106	1.15
	30	Prudential Financial Inc, 3.000%, due 10/03/2040	22	0.24
EUR	100	Schneider Electric SE, 3.375%, due 13/04/2034	106	1.15
	80	Texas Instruments Inc, 3.875%, due 15/03/2039	69	0.75
	90	UnitedHealth Group Inc, 4.000%, due 15/05/2029	86	0.93
	90	Visa Inc, 4.300%, due 14/12/2045	81	0.88
	20	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	17	0.18
EUR	100	Wells Fargo & Co, 1.000%, due 02/02/2027	97	1.06
	40	Wells Fargo & Co, 5.389%, due 24/04/2034 *	39	0.42
	60	Wells Fargo & Co, 5.013%, due 04/04/2051 *	54	0.59
	130	Williams Cos Inc/The, 3.500%, due 15/10/2051	87	0.95
			2,777	30.15
Total Corporate Bonds and Notes (Cost $9,039)			7,900	85.78
Government Bonds and Notes — 6.91% (28 February 2023: 8.26%)				
Germany — 2.07% (28 February 2023: 3.90%)				
EUR	110	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2031	99	1.07
EUR	70	Bundesrepublik Deutschland Bundesanleihe, Series 2007, 4.250%, due 04/07/2039	92	1.00
			191	2.07
United States — 4.84% (28 February 2023: 4.36%)				
	140	United States Treasury Note/Bond, 2.000%, due 15/02/2025	134	1.45
	140	United States Treasury Note/Bond, 3.375%, due 15/05/2033	132	1.43
	112	United States Treasury Note/Bond, 2.250%, due 15/02/2052	76	0.82
	40	United States Treasury Note/Bond, 2.875%, due 15/05/2052	31	0.34
	20	United States Treasury Note/Bond, 4.000%, due 15/11/2052	19	0.21
	60	United States Treasury Note/Bond, 3.625%, due 15/02/2053	54	0.59
			446	4.84
Total Government Bonds and Notes (Cost $679)			637	6.91
Collective Investment Schemes — 3.96% (28 February 2023: 0.33%)				
	365	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	365	3.96
Total Collective Investment Schemes (Cost $365)			365	3.96
Common Stock — 0.00% (28 February 2023: 0.00%)				
Switzerland — 0.00% (28 February 2023: 0.00%)				
	200	Credit Suisse Group AG Escrow †	–	–
Total Common Stock (Cost $–)			–	–
Total Investments at fair value through profit or loss (Cost $10,083)			8,902	96.65

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

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Sustainable Global Corporate Bond Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)	Value (000's) $	% of Net Asset Value
Forward Foreign Currency Contracts — 0.83% (28 February 2023: 1.02%)		
Unrealised appreciation of contracts (see below)	77	0.83
Futures — 0.29% (28 February 2023: 0.66%)		
Unrealised appreciation of contracts (see below)	26	0.29
Total Financial Assets at fair value through profit or loss	9,005	97.77
Forward Foreign Currency Contracts — (1.74%) (28 February 2023: (1.18%))		
Unrealised depreciation of contracts (see below)	(161)	(1.74)
Futures — (0.14%) (28 February 2023: (0.05%))		
Unrealised depreciation of contracts (see below)	(13)	(0.14)
Total Financial Liabilities at fair value through profit or loss	(174)	(1.88)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	8,831	95.89
Other Assets in Excess of Liabilities	380	4.11
Total Net Assets	$9,211	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $517,000 or 5.61% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

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	90.29
Collective investment schemes	3.86
Financial derivative instruments	1.09
Other assets	4.76
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	36	Sell	BRL	178	$ –
05-Sep-2023	BNY Mellon	Buy	USD	2,779	Sell	BRL	13,605	33
05-Sep-2023	BNY Mellon	Buy	BRL	13,782	Sell	USD	2,904	(124)
15-Sep-2023	BNY Mellon	Buy	USD	2	Sell	EUR	2	–
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
15-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
15-Sep-2023	BNY Mellon	Buy	GBP	32	Sell	USD	40	–
15-Sep-2023	BNY Mellon	Buy	EUR	74	Sell	USD	82	(2)
03-Oct-2023	BNY Mellon	Buy	BRL	13,529	Sell	USD	2,752	(34)
16-Nov-2023	BNP Paribas	Buy	USD	207	Sell	EUR	191	(1)
16-Nov-2023	BNP Paribas	Buy	USD	155	Sell	EUR	141	2
16-Nov-2023	BNP Paribas	Buy	USD	6	Sell	GBP	5	–
16-Nov-2023	Citi	Buy	USD	1,948	Sell	EUR	1,773	19
16-Nov-2023	Citi	Buy	USD	468	Sell	GBP	368	1
16-Nov-2023	Citi	Buy	EUR	14	Sell	USD	15	–
16-Nov-2023	Goldman Sachs	Buy	USD	2,027	Sell	EUR	1,844	20
16-Nov-2023	Goldman Sachs	Buy	USD	4	Sell	GBP	3	–
16-Nov-2023	JP Morgan	Buy	USD	100	Sell	EUR	91	1
16-Nov-2023	JP Morgan	Buy	GBP	4	Sell	USD	5	–
16-Nov-2023	Morgan Stanley	Buy	USD	113	Sell	EUR	103	1
16-Nov-2023	Morgan Stanley	Buy	USD	30	Sell	GBP	24	–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $92)								$ 77
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(107))								(161)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(15))								$ (84)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl December 2023	Morgan Stanley	(8)	$ (1,019)	$ (6)
Euro-BTP December 2023	Morgan Stanley	(2)	(250)	(2)
Euro-Bund December 2023	Morgan Stanley	2	288	3
Euro-Buxl 30 Year Bond December 2023	Morgan Stanley	(1)	(145)	(2)
Long Gilt December 2023	Morgan Stanley	2	242	4
U.S. 10 Year Note (CBT) December 2023	Morgan Stanley	4	444	5
U.S. 5 Year Note (CBT) December 2023	Morgan Stanley	8	855	5
U.S. Long Bond (CBT) December 2023	Morgan Stanley	4	487	9
U.S. Ultra Bond (CBT) December 2023	Morgan Stanley	(1)	(130)	(3)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $59)				$ 26
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(5))				(13)
Net Appreciation of Futures Contracts (28 February 2023 (000's): $54)				$ 13

^ 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 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 9.01% (28 February 2023: 14.55%)				
Supranational — 9.01% (28 February 2023: 9.22%)				
RUB	368,000	International Bank for Reconstruction & Development, 4.250%, due 22/01/2026	2,670	1.73
ZAR	56,200	International Bank for Reconstruction & Development, 6.500%, due 21/01/2027	2,804	1.82
RUB	349,000	International Bank for Reconstruction & Development, 6.750%, due 21/01/2027	2,481	1.61
MXN	51,300	International Bank for Reconstruction & Development, 7.250%, due 21/01/2027	2,761	1.79
BRL	15,600	International Bank for Reconstruction & Development, 9.500%, due 09/02/2029	3,168	2.06
			13,884	9.01
Total Corporate Bonds and Notes (Cost $17,969)			13,884	9.01
Government Bonds and Notes — 86.78% (28 February 2023: 84.35%)				
Australia — 3.30% (28 February 2023: 0.00%)				
AUD	7,900	Australia Government Bond, Series 137, 2.750%, due 21/04/2024	5,078	3.30
Brazil — 4.99% (28 February 2023: 4.34%)				
BRL	38,410	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2025	7,695	4.99
Canada — 3.00% (28 February 2023: 2.83%)				
CAD	6,500	Province of Manitoba Canada, 2.450%, due 02/06/2025	4,617	3.00
Chile — 3.02% (28 February 2023: 0.87%)				
	4,813	Chile Government International Bond, 4.950%, due 05/01/2036	4,650	3.02
Colombia — 5.97% (28 February 2023: 4.89%)				
COP	43,330,000	Colombian TES, Series B, 9.250%, due 28/05/2042	9,205	5.97
Germany — 3.48% (28 February 2023: 5.44%)				
EUR	4,960	German Treasury Bill, zero coupon, due 20/09/2023	5,370	3.48
Mexico — 12.19% (28 February 2023: 13.18%)				
MXN	92,200	Mexican Bonos, Series MS, 8.000%, due 24/05/2035	4,933	3.20
MXN	93,400	Mexican Bonos, Series M, 7.750%, due 13/11/2042	4,681	3.04
MXN	137,000	Mexican Bonos, Series M, 8.000%, due 07/11/2047	6,991	4.54
MXN	43,000	Mexican Bonos, Series M, 8.000%, due 31/07/2053	2,176	1.41
			18,781	12.19
New Zealand — 1.24% (28 February 2023: 1.27%)				
NZD	2,370	New Zealand Government Bond, Series 0534, 4.250%, due 15/05/2034	1,337	0.87
NZD	1,480	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	581	0.37
			1,918	1.24
Norway — 3.44% (28 February 2023: 3.78%)				
NOK	56,800	Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	5,308	3.44
South Africa — 3.75% (28 February 2023: 4.06%)				
ZAR	87,700	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	2,741	1.78
ZAR	79,600	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	3,046	1.97
			5,787	3.75
United Kingdom — 10.32% (28 February 2023: 4.35%)				
GBP	7,230	United Kingdom Gilt, 3.250%, due 31/01/2033	8,388	5.44
GBP	12,350	United Kingdom Gilt, 1.250%, due 31/07/2051	7,518	4.88
			15,906	10.32
United States — 32.08% (28 February 2023: 29.58%)				
	1,880	United States Treasury Floating Rate Note – When Issued, 4.931%, due 31/01/2025 *	1,883	1.22
	880	United States Treasury Floating Rate Note – When Issued, 5.498%, due 31/07/2025 *	879	0.57
	17,160	United States Treasury Note/Bond, 3.500%, due 15/02/2033	16,345	10.61
	18,830	United States Treasury Note/Bond, 1.875%, due 15/11/2051	11,574	7.51
	14,050	United States Treasury Note/Bond, 2.250%, due 15/02/2052	9,482	6.15
	11,640	United States Treasury Note/Bond, 3.000%, due 15/08/2052	9,280	6.02
			49,443	32.08
Total Government Bonds and Notes (Cost $149,565)			133,758	86.78
Collective Investment Schemes — 2.83% (28 February 2023: 2.53%)				
	4,355	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,355	2.83
Total Collective Investment Schemes (Cost $4,355)			4,355	2.83
Total Investments at fair value through profit or loss (Cost $171,889)			151,997	98.62
Forward Foreign Currency Contracts — 0.94% (28 February 2023: 1.94%)				
Unrealised appreciation of contracts (see below)			1,454	0.94
Total Financial Assets at fair value through profit or loss			153,451	99.56
Forward Foreign Currency Contracts — (2.17%) (28 February 2023: (2.45%))				
Unrealised depreciation of contracts (see below)			(3,353)	(2.17)
Total Financial Liabilities at fair value through profit or loss			(3,353)	(2.17)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			150,098	97.39
Other Assets in Excess of Liabilities			4,028	2.61
Total Net Assets			$154,126	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $5,308,000 or 3.44% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

ABBREVIATIONS:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
COP – Colombia Peso
EUR – Euro
GBP – British Pound
MXN – Mexican Peso
NOK – Norwegian Krone
NZD – New Zealand Dollar
RUB – Russian Ruble
ZAR – South Africa Rand

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.78
Collective investment schemes	2.74
Financial derivative instruments	0.91
Other assets	3.57
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
01-Sep-2023	JP Morgan	Buy	USD	8,457	Sell	GBP	6,790	$ (145)
01-Sep-2023	JP Morgan	Buy	USD	12,857	Sell	GBP	10,050	126
01-Sep-2023	JP Morgan	Buy	GBP	5,550	Sell	USD	6,899	132
01-Sep-2023	JP Morgan	Buy	GBP	550	Sell	USD	699	(2)
05-Sep-2023	BNY Mellon	Buy	USD	6	Sell	EUR	5	–
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	EUR	–	–

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	USD	33	Sell	GBP	25	$ –
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
05-Sep-2023	BNY Mellon	Buy	EUR	30	Sell	USD	33	–
05-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	USD	–	–
05-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
05-Sep-2023	BNY Mellon	Buy	GBP	24	Sell	USD	33	–
11-Sep-2023	Barclays	Buy	INR	306,000	Sell	USD	3,715	(18)
12-Sep-2023	BNY Mellon	Buy	USD	467	Sell	AUD	708	8
12-Sep-2023	BNY Mellon	Buy	EUR	299	Sell	AUD	497	1
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	AUD	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	82	Sell	AUD	158	2
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	AUD	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	110	Sell	CAD	189	2
12-Sep-2023	BNY Mellon	Buy	USD	638	Sell	CAD	850	8
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	CAD	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	CAD	1	–
12-Sep-2023	BNY Mellon	Buy	EUR	408	Sell	CAD	598	1
12-Sep-2023	BNY Mellon	Buy	GBP	340	Sell	CNY	3,093	4
12-Sep-2023	BNY Mellon	Buy	EUR	1,130	Sell	CNY	8,854	6
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	CNY	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	107	Sell	CNY	859	–
12-Sep-2023	BNY Mellon	Buy	USD	1,936	Sell	CNY	13,811	33
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	DKK	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	68	Sell	DKK	495	–
12-Sep-2023	BNY Mellon	Buy	GBP	18	Sell	DKK	159	–
12-Sep-2023	BNY Mellon	Buy	USD	104	Sell	DKK	707	1
12-Sep-2023	BNY Mellon	Buy	USD	4	Sell	EUR	4	–
12-Sep-2023	BNY Mellon	Buy	NOK	14	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	GBP	32	Sell	EUR	38	–
12-Sep-2023	BNY Mellon	Buy	GBP	1,830	Sell	EUR	2,122	15
12-Sep-2023	BNY Mellon	Buy	SGD	–	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	AUD	2	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	NZD	3	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	JPY	1,713	Sell	EUR	10	–
12-Sep-2023	BNY Mellon	Buy	SEK	4	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	SEK	17	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	NOK	2	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	JPY	16,065	Sell	EUR	103	–
12-Sep-2023	BNY Mellon	Buy	ILS	–	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	MXN	13	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	MXN	153	Sell	EUR	8	–
12-Sep-2023	BNY Mellon	Buy	ILS	10	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	SGD	5	Sell	EUR	4	–
12-Sep-2023	BNY Mellon	Buy	PLN	4	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	CNY	361	Sell	EUR	46	–
12-Sep-2023	BNY Mellon	Buy	USD	10,817	Sell	EUR	9,855	124
12-Sep-2023	BNY Mellon	Buy	NZD	–	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	DKK	–	Sell	EUR	–	–
12-Sep-2023	BNY Mellon	Buy	CNY	52	Sell	EUR	7	–
12-Sep-2023	BNY Mellon	Buy	DKK	21	Sell	EUR	2	–
12-Sep-2023	BNY Mellon	Buy	AUD	3	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	CAD	4	Sell	EUR	2	–
12-Sep-2023	BNY Mellon	Buy	CAD	2	Sell	EUR	1	–
12-Sep-2023	BNY Mellon	Buy	PLN	6	Sell	EUR	2	–
12-Sep-2023	BNY Mellon	Buy	CNY	16	Sell	GBP	1	–
12-Sep-2023	BNY Mellon	Buy	NZD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	NZD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	CAD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	PLN	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	AUD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	NOK	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	ILS	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	SEK	5	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	CAD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	1,024	Sell	GBP	883	(7)
12-Sep-2023	BNY Mellon	Buy	EUR	38	Sell	GBP	32	–
12-Sep-2023	BNY Mellon	Buy	MXN	2	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	NOK	4	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	MXN	50	Sell	GBP	2	–
12-Sep-2023	BNY Mellon	Buy	SEK	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–	–

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Fund

Portfolio of Investments as at 31 August 2023 – *(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)
12-Sep-2023	BNY Mellon	Buy	SGD	2	Sell	GBP	–	$ –
12-Sep-2023	BNY Mellon	Buy	CNY	115	Sell	GBP	12	–
12-Sep-2023	BNY Mellon	Buy	DKK	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	ILS	2	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	SGD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	USD	1,721	Sell	GBP	1,349	9
12-Sep-2023	BNY Mellon	Buy	AUD	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	DKK	5	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	PLN	4	Sell	GBP	1	–
12-Sep-2023	BNY Mellon	Buy	JPY	746	Sell	GBP	4	–
12-Sep-2023	BNY Mellon	Buy	JPY	5,493	Sell	GBP	30	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	ILS	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	ILS	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	64	Sell	ILS	250	1
12-Sep-2023	BNY Mellon	Buy	USD	97	Sell	ILS	356	3
12-Sep-2023	BNY Mellon	Buy	GBP	15	Sell	ILS	79	–
12-Sep-2023	BNY Mellon	Buy	USD	4,514	Sell	JPY	640,363	105
12-Sep-2023	BNY Mellon	Buy	EUR	3	Sell	JPY	352	–
12-Sep-2023	BNY Mellon	Buy	EUR	2,887	Sell	JPY	449,408	38
12-Sep-2023	BNY Mellon	Buy	GBP	789	Sell	JPY	142,727	19
12-Sep-2023	BNY Mellon	Buy	GBP	2	Sell	JPY	476	–
12-Sep-2023	BNY Mellon	Buy	GBP	56	Sell	MXN	1,255	(2)
12-Sep-2023	BNY Mellon	Buy	EUR	208	Sell	MXN	3,954	(7)
12-Sep-2023	BNY Mellon	Buy	USD	323	Sell	MXN	5,633	(6)
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	MXN	2	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	MXN	3	–
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	NOK	–	–
12-Sep-2023	BNY Mellon	Buy	USD	54	Sell	NOK	550	2
12-Sep-2023	BNY Mellon	Buy	EUR	35	Sell	NOK	386	1
12-Sep-2023	BNY Mellon	Buy	GBP	9	Sell	NOK	122	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	NOK	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	NZD	–	–
12-Sep-2023	BNY Mellon	Buy	USD	72	Sell	NZD	118	2
12-Sep-2023	BNY Mellon	Buy	EUR	47	Sell	NZD	84	–
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	NZD	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	12	Sell	NZD	27	–
12-Sep-2023	BNY Mellon	Buy	USD	162	Sell	PLN	658	2
12-Sep-2023	BNY Mellon	Buy	EUR	102	Sell	PLN	454	–
12-Sep-2023	BNY Mellon	Buy	GBP	27	Sell	PLN	146	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	PLN	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	PLN	–	–
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	SEK	–	–
12-Sep-2023	BNY Mellon	Buy	USD	65	Sell	SEK	687	2
12-Sep-2023	BNY Mellon	Buy	EUR	42	Sell	SEK	484	1
12-Sep-2023	BNY Mellon	Buy	GBP	11	Sell	SEK	153	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	SEK	–	–
12-Sep-2023	BNY Mellon	Buy	USD	144	Sell	SGD	192	2
12-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	SGD	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	SGD	–	–
12-Sep-2023	BNY Mellon	Buy	GBP	25	Sell	SGD	44	–
12-Sep-2023	BNY Mellon	Buy	EUR	93	Sell	SGD	136	–
12-Sep-2023	BNY Mellon	Buy	GBP	43	Sell	USD	54	–
12-Sep-2023	BNY Mellon	Buy	SGD	11	Sell	USD	9	–
12-Sep-2023	BNY Mellon	Buy	NZD	7	Sell	USD	4	–
12-Sep-2023	BNY Mellon	Buy	CNY	828	Sell	USD	115	–
12-Sep-2023	BNY Mellon	Buy	NOK	18	Sell	USD	2	–
12-Sep-2023	BNY Mellon	Buy	DKK	22	Sell	USD	3	–
12-Sep-2023	BNY Mellon	Buy	CAD	24	Sell	USD	18	–
12-Sep-2023	BNY Mellon	Buy	JPY	39,306	Sell	USD	270	2
12-Sep-2023	BNY Mellon	Buy	MXN	324	Sell	USD	19	–
12-Sep-2023	BNY Mellon	Buy	EUR	9,708	Sell	USD	10,658	(125)
12-Sep-2023	BNY Mellon	Buy	GBP	2,695	Sell	USD	3,429	(19)
12-Sep-2023	BNY Mellon	Buy	PLN	40	Sell	USD	10	–
12-Sep-2023	BNY Mellon	Buy	AUD	21	Sell	USD	13	–
12-Sep-2023	BNY Mellon	Buy	NOK	16	Sell	USD	2	–
12-Sep-2023	BNY Mellon	Buy	EUR	268	Sell	USD	291	–
12-Sep-2023	BNY Mellon	Buy	DKK	20	Sell	USD	3	–
12-Sep-2023	BNY Mellon	Buy	ILS	22	Sell	USD	6	–
12-Sep-2023	BNY Mellon	Buy	SEK	42	Sell	USD	4	–
13-Sep-2023	Citi	Buy	USD	154	Sell	KRW	200,000	3
13-Sep-2023	Citi	Buy	USD	7,706	Sell	KRW	10,300,000	(83)
13-Sep-2023	Citi	Buy	KRW	10,500,000	Sell	USD	8,094	(153)

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Fund

Portfolio of Investments as at 31 August 2023 – *(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)
15-Sep-2023	BNY Mellon	Buy	USD	7	Sell	AUD	10	$ –
15-Sep-2023	BNY Mellon	Buy	USD	2	Sell	EUR	1	–
15-Sep-2023	BNY Mellon	Buy	USD	104	Sell	EUR	95	1
15-Sep-2023	BNY Mellon	Buy	USD	60	Sell	GBP	48	–
15-Sep-2023	BNY Mellon	Buy	USD	561	Sell	GBP	441	–
15-Sep-2023	BNY Mellon	Buy	EUR	2,635	Sell	USD	2,898	(40)
15-Sep-2023	BNY Mellon	Buy	EUR	1	Sell	USD	1	–
15-Sep-2023	BNY Mellon	Buy	AUD	288	Sell	USD	188	(2)
15-Sep-2023	BNY Mellon	Buy	GBP	9,125	Sell	USD	11,620	(61)
15-Sep-2023	BNY Mellon	Buy	GBP	9	Sell	USD	11	–
19-Sep-2023	JP Morgan	Buy	JPY	4,729,000	Sell	USD	34,400	(1,798)
19-Sep-2023	Morgan Stanley	Buy	USD	802	Sell	JPY	113,000	23
19-Sep-2023	UBS	Buy	USD	332	Sell	JPY	47,000	8
22-Sep-2023	Citi	Buy	USD	795	Sell	NOK	8,000	43
22-Sep-2023	JP Morgan	Buy	NOK	40,200	Sell	USD	3,800	(17)
22-Sep-2023	JP Morgan	Buy	NOK	26,600	Sell	USD	2,474	30
22-Sep-2023	Morgan Stanley	Buy	USD	168	Sell	NOK	1,800	(1)
22-Sep-2023	Morgan Stanley	Buy	USD	2,563	Sell	NOK	25,600	153
26-Sep-2023	Barclays	Buy	USD	2,060	Sell	NZD	3,390	39
26-Sep-2023	Barclays	Buy	NZD	1,040	Sell	USD	645	(25)
26-Sep-2023	UBS	Buy	USD	160	Sell	NZD	260	5
17-Oct-2023	Goldman Sachs	Buy	MYR	29,500	Sell	USD	6,529	(147)
19-Oct-2023	HSBC	Buy	USD	6,626	Sell	BRL	32,300	151
25-Oct-2023	Citi	Buy	USD	3,987	Sell	CAD	5,240	106
27-Oct-2023	Citi	Buy	USD	21,376	Sell	MXN	365,200	181
27-Oct-2023	Goldman Sachs	Buy	MXN	5,300	Sell	USD	309	(1)
27-Oct-2023	Morgan Stanley	Buy	MXN	49,100	Sell	USD	2,867	(17)
30-Oct-2023	JP Morgan	Buy	USD	1,915	Sell	COP	7,820,000	36
30-Oct-2023	JP Morgan	Buy	USD	4,473	Sell	COP	18,960,000	(82)
07-Nov-2023	HSBC	Buy	EUR	3,400	Sell	USD	3,696	3
07-Nov-2023	JP Morgan	Buy	EUR	20,460	Sell	USD	22,634	(374)
07-Nov-2023	Morgan Stanley	Buy	USD	621	Sell	EUR	560	12
10-Nov-2023	HSBC	Buy	USD	1,254	Sell	THB	44,400	(23)
10-Nov-2023	HSBC	Buy	THB	44,400	Sell	USD	1,292	(15)
15-Nov-2023	HSBC	Buy	USD	8,503	Sell	ZAR	162,900	(65)
17-Nov-2023	JP Morgan	Buy	CNH	15,530	Sell	USD	2,157	(13)
06-Dec-2023	JP Morgan	Buy	AUD	1,530	Sell	USD	987	8
08-Dec-2023	JP Morgan	Buy	USD	13,705	Sell	GBP	10,900	(105)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $3,132)								$ 1,454
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(3,966))								(3,353)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(834))								$ (1,899)

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Absolute Return Fund^

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 22.12% (28 February 2023: 21.89%)			
4,950	COMM 2017-PANW Mortgage Trust, Series 2017 PANW, Class D, 144A, 4.343%, due 10/10/2029 *	4,347	1.70
5,039	Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	4,781	1.87
2,618	Fannie Mae Pool 'MA4785', 5.000%, due 01/10/2052	2,541	0.99
4,797	Fannie Mae Pool 'MA4841', 5.000%, due 01/12/2052	4,655	1.82
4,957	Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	4,901	1.91
2,201	Freddie Mac Pool 'RA7790', 5.000%, due 01/08/2052	2,137	0.83
3,679	Freddie Mac Pool 'SD8245', 4.500%, due 01/09/2052	3,490	1.36
3,269	Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	3,102	1.21
2,735	Freddie Mac Pool 'SD8267', 5.000%, due 01/11/2052	2,654	1.04
7,021	Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	6,941	2.71
2,598	Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	2,573	1.01
4,899	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	4,852	1.90
3,356	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	3,324	1.30
3,845	Ginnie Mae II Pool 'MA8947', 5.000%, due 20/06/2053	3,743	1.46
2,608	Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	2,583	1.01
Total Mortgage-Backed Securities (Cost $58,067)		56,624	22.12
Corporate Bonds and Notes — 8.26% (28 February 2023: 7.26%)			
Australia — 2.46% (28 February 2023: 4.87%)			
6,280	Commonwealth Bank of Australia, 144A, 5.955%, due 14/03/2025 *	6,291	2.46
Mexico — 0.96% (28 February 2023: 0.00%)			
3,990	Petroleos Mexicanos, 6.950%, due 28/01/2060	2,472	0.96
United States — 4.84% (28 February 2023: 2.39%)			
5,600	General Motors Financial Co Inc, 5.400%, due 06/04/2026	5,533	2.16
1,905	Jabil Inc, 3.000%, due 15/01/2031	1,593	0.62
5,340	Toyota Motor Credit Corp, 4.450%, due 18/05/2026	5,268	2.06
		12,394	4.84
Total Corporate Bonds and Notes (Cost $21,569)		21,157	8.26
Government Bonds and Notes — 68.23% (28 February 2023: 65.08%)			
Brazil — 4.74% (28 February 2023: 7.30%)			
BRL 64,000	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	12,138	4.74
Colombia — 6.70% (28 February 2023: 5.75%)			
COP 29,810,000	Colombian TES, Series B, 9.250%, due 28/05/2042	6,333	2.47
COP 64,550,000	Colombian TES, Series B, 7.250%, due 26/10/2050	10,832	4.23
		17,165	6.70
Mexico — 6.13% (28 February 2023: 5.75%)			
MXN 88,900	Mexican Bonos, Series M, 8.000%, due 07/11/2047	4,537	1.77
MXN 220,200	Mexican Bonos, Series M, 8.000%, due 31/07/2053	11,144	4.36
		15,681	6.13
New Zealand — 2.44% (28 February 2023: 2.68%)			
NZD 15,920	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	6,251	2.44
Peru — 4.10% (28 February 2023: 3.69%)			
PEN 39,970	Peru Government Bond, 6.150%, due 12/08/2032	10,491	4.10
South Africa — 3.74% (28 February 2023: 2.91%)			
ZAR 250,300	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	9,578	3.74
United Kingdom — 2.33% (28 February 2023: 0.00%)			
GBP 9,790	United Kingdom Gilt, 1.250%, due 31/07/2051	5,960	2.33
United States — 38.05% (28 February 2023: 32.72%)			
5,250	United States Treasury Floating Rate Note – When Issued, 4.931%, due 31/01/2025 *	5,258	2.05
17,130	United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025 *	17,138	6.70
83,550	United States Treasury Note/Bond, 2.750%, due 15/08/2032	75,009	29.30
		97,405	38.05
Total Government Bonds and Notes (Cost $175,791)		174,669	68.23
Collective Investment Schemes — 3.01% (28 February 2023: 5.67%)			
7,710	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,710	3.01
Total Collective Investment Schemes (Cost $7,710)		7,710	3.01
Total Investments at fair value through profit or loss (Cost $263,137)		260,160	101.62
Forward Foreign Currency Contracts — 2.94% (28 February 2023: 2.41%)			
Unrealised appreciation of contracts (see below)		7,522	2.94
Futures — 0.20% (28 February 2023: 0.41%)			
Unrealised appreciation of contracts (see below)		512	0.20
Total Financial Assets at fair value through profit or loss		268,194	104.76
Forward Foreign Currency Contracts — (6.46%) (28 February 2023: (4.38%))			
Unrealised depreciation of contracts (see below)		(16,536)	(6.46)
Total Financial Liabilities at fair value through profit or loss		(16,536)	(6.46)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		251,658	98.30
Other Assets in Excess of Liabilities		4,352	1.70
Total Net Assets		$256,010	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $10,638,000 or 4.16% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

ABBREVIATIONS:

BRL – Brazilian Real
COP – Colombia Peso
GBP – British Pound
MXN – Mexican Peso
NZD – New Zealand Dollar
PEN – Peruvian New Sol
ZAR – South Africa Rand

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.12
Collective investment schemes	2.81
Financial derivative instruments	2.93
Other assets	2.14
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
01-Sep-2023	JP Morgan	Buy	USD	35,208	Sell	GBP	27,410	$ 485
01-Sep-2023	Morgan Stanley	Buy	GBP	10,570	Sell	USD	13,537	(147)
06-Sep-2023	BNY Mellon	Buy	SGD	74	Sell	USD	55	–
11-Sep-2023	Barclays	Buy	USD	9,374	Sell	CHF	8,420	(169)
11-Sep-2023	Barclays	Buy	USD	4,369	Sell	INR	362,000	(4)
11-Sep-2023	Barclays	Buy	USD	5,385	Sell	INR	444,000	20
11-Sep-2023	Barclays	Buy	INR	1,903,000	Sell	USD	23,102	(110)
11-Sep-2023	Goldman Sachs	Buy	USD	83,623	Sell	CHF	74,550	(872)
11-Sep-2023	HSBC	Buy	CHF	1,050	Sell	USD	1,200	(10)
11-Sep-2023	Morgan Stanley	Buy	CHF	4,270	Sell	USD	4,821	19
11-Sep-2023	Morgan Stanley	Buy	CHF	14,900	Sell	USD	17,037	(149)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Absolute Return Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
11-Sep-2023	National Australia Bank	Buy	CHF	15,500	Sell	USD	17,958	$ (390)
13-Sep-2023	Citi	Buy	USD	37,914	Sell	KRW	48,640,000	1,130
13-Sep-2023	Citi	Buy	KRW	48,640,000	Sell	USD	37,493	(709)
14-Sep-2023	Citi	Buy	USD	2,574	Sell	THB	88,500	43
14-Sep-2023	Citi	Buy	USD	8,402	Sell	THB	296,800	(85)
14-Sep-2023	Citi	Buy	THB	475,500	Sell	USD	14,097	(499)
14-Sep-2023	HSBC	Buy	USD	2,641	Sell	THB	90,200	62
15-Sep-2023	BNY Mellon	Buy	USD	4,363	Sell	EUR	3,994	28
15-Sep-2023	BNY Mellon	Buy	USD	22,237	Sell	EUR	20,563	(77)
15-Sep-2023	BNY Mellon	Buy	USD	481	Sell	GBP	378	1
15-Sep-2023	BNY Mellon	Buy	EUR	118,427	Sell	USD	130,296	(1,787)
15-Sep-2023	BNY Mellon	Buy	GBP	12,092	Sell	USD	15,399	(80)
19-Sep-2023	Barclays	Buy	USD	20,334	Sell	JPY	2,950,000	(3)
19-Sep-2023	Barclays	Buy	JPY	3,090,000	Sell	USD	22,180	(878)
19-Sep-2023	Goldman Sachs	Buy	USD	22,475	Sell	JPY	3,195,000	449
19-Sep-2023	HSBC	Buy	JPY	768,000	Sell	USD	5,285	10
19-Sep-2023	JP Morgan	Buy	JPY	12,552,000	Sell	USD	91,306	(4,772)
19-Sep-2023	Morgan Stanley	Buy	JPY	1,946,000	Sell	USD	13,914	(499)
19-Sep-2023	National Australia Bank	Buy	USD	23,951	Sell	JPY	3,338,000	939
19-Sep-2023	UBS	Buy	USD	4,476	Sell	JPY	654,000	(32)
22-Sep-2023	Goldman Sachs	Buy	USD	13,927	Sell	NOK	141,200	636
22-Sep-2023	JP Morgan	Buy	USD	8,293	Sell	NOK	87,300	76
22-Sep-2023	JP Morgan	Buy	NOK	252,300	Sell	USD	23,465	283
22-Sep-2023	Morgan Stanley	Buy	USD	2,235	Sell	NOK	23,800	(5)
26-Sep-2023	Barclays	Buy	USD	11,767	Sell	NZD	18,980	449
26-Sep-2023	HSBC	Buy	NZD	700	Sell	USD	412	5
26-Sep-2023	JP Morgan	Buy	NZD	3,620	Sell	USD	2,202	(43)
26-Sep-2023	Morgan Stanley	Buy	NZD	3,660	Sell	USD	2,257	(75)
29-Sep-2023	Barclays	Buy	USD	21,649	Sell	NOK	221,900	759
29-Sep-2023	Citi	Buy	USD	1,529	Sell	NOK	16,400	(15)
29-Sep-2023	Goldman Sachs	Buy	NOK	136,200	Sell	USD	13,389	(567)
29-Sep-2023	Morgan Stanley	Buy	USD	6,105	Sell	NOK	65,000	(14)
29-Sep-2023	Morgan Stanley	Buy	NOK	355,700	Sell	USD	34,034	(547)
17-Oct-2023	Goldman Sachs	Buy	USD	23,041	Sell	MYR	105,700	176
17-Oct-2023	Goldman Sachs	Buy	USD	9,557	Sell	SEK	102,200	202
17-Oct-2023	Goldman Sachs	Buy	MYR	105,700	Sell	USD	23,392	(528)
17-Oct-2023	Goldman Sachs	Buy	SEK	239,000	Sell	USD	23,457	(1,578)
17-Oct-2023	Morgan Stanley	Buy	USD	660	Sell	SEK	7,300	(8)
17-Oct-2023	Morgan Stanley	Buy	USD	4,306	Sell	SEK	45,000	186
19-Oct-2023	HSBC	Buy	USD	35,511	Sell	BRL	173,110	811
19-Oct-2023	HSBC	Buy	BRL	150,010	Sell	USD	30,949	(880)
27-Oct-2023	Citi	Buy	USD	29,155	Sell	MXN	498,100	247
27-Oct-2023	Morgan Stanley	Buy	MXN	90,700	Sell	USD	5,238	26
27-Oct-2023	Morgan Stanley	Buy	MXN	121,600	Sell	USD	7,179	(121)
30-Oct-2023	JP Morgan	Buy	USD	4,613	Sell	COP	19,340,000	(34)
30-Oct-2023	JP Morgan	Buy	USD	16,063	Sell	COP	65,590,000	305
30-Oct-2023	JP Morgan	Buy	COP	7,200,000	Sell	USD	1,731	(1)
07-Nov-2023	JP Morgan	Buy	EUR	26,910	Sell	USD	29,770	(492)
07-Nov-2023	Morgan Stanley	Buy	USD	1,687	Sell	EUR	1,560	(10)
07-Nov-2023	Morgan Stanley	Buy	EUR	4,650	Sell	USD	5,076	(17)
07-Nov-2023	UBS	Buy	USD	6,824	Sell	EUR	6,210	67
08-Nov-2023	HSBC	Buy	USD	764	Sell	CLP	650,000	7
08-Nov-2023	HSBC	Buy	USD	11,342	Sell	PEN	42,310	(56)
08-Nov-2023	HSBC	Buy	PEN	3,800	Sell	USD	1,026	(2)
08-Nov-2023	HSBC	Buy	CLP	7,370,000	Sell	USD	8,578	6
14-Nov-2023	Morgan Stanley	Buy	HUF	1,990,000	Sell	USD	5,606	(28)
14-Nov-2023	UBS	Buy	USD	417	Sell	HUF	150,000	(4)
15-Nov-2023	Goldman Sachs	Buy	USD	10,881	Sell	ZAR	205,600	68
15-Nov-2023	HSBC	Buy	ZAR	17,200	Sell	USD	910	(6)
17-Nov-2023	JP Morgan	Buy	USD	8,522	Sell	CNH	61,650	12
17-Nov-2023	JP Morgan	Buy	CNH	61,650	Sell	USD	8,561	(51)
08-Dec-2023	HSBC	Buy	GBP	1,470	Sell	USD	1,848	15
08-Dec-2023	JP Morgan	Buy	USD	21,174	Sell	GBP	16,840	(162)
08-Dec-2023	JP Morgan	Buy	GBP	3,990	Sell	USD	5,076	(20)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $13,024)								$ 7,522
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(23,627))								(16,536)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(10,603))								$ (9,014)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Absolute Return Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Japan 10 Year Bond (OSE) September 2023	Morgan Stanley	(37)	$ (37,337)	$ 326
U.S. 10 Year Note (CBT) December 2023	Morgan Stanley	195	21,651	186
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $2,190)				$ 512
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $–)				–
Net Appreciation of Futures Contracts (28 February 2023 (000's): $2,190)				$ 512

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global High Yield Fund^

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — 94.90% (28 February 2023: 95.87%)				
Austria — 0.83% (28 February 2023: 0.00%)				
	200	Benteler International AG, 144A, 10.500%, due 15/05/2028	202	0.83
Canada — 6.54% (28 February 2023: 3.28%)				
	576	Athabasca Oil Corp, 144A, 9.750%, due 01/11/2026	594	2.44
	310	Baytex Energy Corp, 144A, 8.750%, due 01/04/2027	318	1.31
	515	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	476	1.95
	220	Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	204	0.84
			1,592	6.54
Colombia — 1.10% (28 February 2023: 1.29%)				
	200	Ecopetrol SA, 8.625%, due 19/01/2029	204	0.84
	80	Ecopetrol SA, 4.625%, due 02/11/2031	63	0.26
			267	1.10
Czech Republic — 2.62% (28 February 2023: 0.00%)				
EUR	575	Allwyn Entertainment Financing UK Plc, 7.250%, due 30/04/2030	637	2.62
Finland — 1.47% (28 February 2023: 0.28%)				
	374	Nokia Oyj, 6.625%, due 15/05/2039	356	1.47
France — 0.36% (28 February 2023: 0.00%)				
EUR	100	Altice France SA/France, 5.875%, due 01/02/2027	88	0.36
Israel — 7.58% (28 February 2023: 3.42%)				
	370	Delek Overriding Royalty Leviathan Ltd, 144A, 7.494%, due 30/12/2023	368	1.51
	440	Energian Israel Finance Ltd, 144A, 4.500%, due 30/03/2024	436	1.79
	400	Energian Israel Finance Ltd, 144A, 4.875%, due 30/03/2026	376	1.55
	150	Energian Israel Finance Ltd, 144A, 5.375%, due 30/03/2028	137	0.56
	150	Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	147	0.61
	160	Leviathan Bond Ltd, 144A, 6.500%, due 30/06/2027	155	0.64
	239	Leviathan Bond Ltd, 144A, 6.750%, due 30/06/2030	225	0.92
			1,844	7.58
Italy — 0.42% (28 February 2023: 0.00%)				
EUR	100	Itelyum Regeneration Spa, 4.625%, due 01/10/2026	102	0.42
Japan — 0.82% (28 February 2023: 0.00%)				
	200	Nissan Motor Co Ltd, 144A, 3.043%, due 15/09/2023	200	0.82
Mexico — 3.15% (28 February 2023: 1.49%)				
	370	Braskem Idesa SAPI, 144A, 7.450%, due 15/11/2029	235	0.97
	300	Petroleos Mexicanos, 5.950%, due 28/01/2031	217	0.89
	415	Petroleos Mexicanos, 6.700%, due 16/02/2032	314	1.29
			766	3.15
Nigeria — 0.67% (28 February 2023: 1.58%)				
	200	IHS Holding Ltd, 144A, 6.250%, due 29/11/2028	162	0.67
South Korea — 0.74% (28 February 2023: 0.00%)				
	200	SK Hynix Inc, 144A, 1.500%, due 19/01/2026	180	0.74
United Kingdom — 1.74% (28 February 2023: 2.55%)				
	150	BAT Capital Corp, 7.079%, due 02/08/2043	149	0.61
	138	British Airways 2019-1 Class AA Pass Through Trust, 144A, 3.300%, due 15/12/2032	121	0.50
	160	Connect Finco SARL / Connect US Finco LLC, 6.750%, due 01/10/2026	152	0.63
			422	1.74
United States — 65.22% (28 February 2023: 77.01%)				
	150	Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	140	0.57
	50	Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026	50	0.21
	700	Affinity Interactive, 144A, 6.875%, due 15/12/2027	621	2.55
	275	Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	269	1.11
	445	ANGI Group LLC, 144A, 3.875%, due 15/08/2028	358	1.47
	250	Arko Corp, 144A, 5.125%, due 15/11/2029	206	0.84
	240	Brundage-Bone Concrete Pumping Holdings Inc, 144A, 6.000%, due 01/02/2026	231	0.95
	385	Burford Capital Finance LLC, 6.125%, due 12/08/2025	371	1.53
	620	Burford Capital Global Finance LLC, 144A, 6.875%, due 15/04/2030	569	2.34
	200	Capital One Financial Corp, 1.343%, due 06/12/2024 *	197	0.81
	150	Cargo Aircraft Management Inc, 144A, 4.750%, due 01/02/2028	136	0.56
	475	Cimarex Energy Co, 3.900%, due 15/05/2027	417	1.71
	280	Cimarex Energy Co, 4.375%, due 15/03/2029	226	0.93
	175	Concentrix Corp, 6.850%, due 02/08/2033	168	0.69
	200	Credit Acceptance Corp, 144A, 5.125%, due 31/12/2024	195	0.80
	235	Credit Acceptance Corp, 6.625%, due 15/03/2026	229	0.94
	150	Crocs Inc, 144A, 4.125%, due 15/08/2031	119	0.49
	150	Dream Finders Homes Inc, 144A, 8.250%, due 15/08/2028	152	0.63
	50	FirstCash Inc, 144A, 4.625%, due 01/09/2028	45	0.18
	510	FirstCash Inc, 144A, 5.625%, due 01/01/2030	464	1.91
	100	Freedom Mortgage Corp, 144A, 8.125%, due 15/11/2024	100	0.41
	380	Freedom Mortgage Corp, 7.625%, due 01/05/2026	350	1.44
	625	GrubHub Holdings Inc, 144A, 5.500%, due 01/07/2027	433	1.78
	270	Home BancShares Inc/AR, 3.125%, due 30/01/2032 *	223	0.92
	225	Horizon Therapeutics USA Inc, 144A, 5.500%, due 01/08/2027	230	0.95
	375	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	375	1.54
	445	LCPR Senior Secured Financing DAC, 144A, 6.750%, due 15/10/2027	419	1.72
	275	Liberty Interactive LLC, 8.250%, due 01/02/2030	107	0.44
	165	Lindblad Expeditions LLC, 144A, 6.750%, due 15/02/2027	159	0.66
	610	Mativ Holdings Inc, 144A, 6.875%, due 01/10/2026	553	2.27
	425	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 144A, 4.875%, due 01/05/2029	370	1.52
	100	New York Community Bancorp Inc, 5.900%, due 06/11/2028 *	96	0.40
	145	Nissan Motor Acceptance Co LLC, 144A, 3.875%, due 21/09/2023	145	0.60
	175	Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	164	0.68
	320	PDC Energy Inc, 5.750%, due 15/05/2026	319	1.31
	150	PennyMac Financial Services Inc, 144A, 4.250%, due 15/02/2029	124	0.51
	70	PennyMac Financial Services Inc, 144A, 5.750%, due 15/09/2031	59	0.24
	20	PRA Group Inc, 144A, 8.375%, due 01/02/2028	18	0.07
	400	PRA Group Inc, 144A, 5.000%, due 01/10/2029	302	1.24
	225	PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	202	0.83
	145	QVC Inc, 4.750%, due 15/02/2027	96	0.39
	405	QVC Inc, 4.375%, due 01/09/2028	230	0.94
	70	Radian Group Inc, 4.500%, due 01/10/2024	68	0.28
	95	Rocket Mortgage LLC, 144A, 5.250%, due 15/01/2028	89	0.37
	440	Sabre GLBL Inc, 144A, 9.250%, due 15/04/2025	434	1.78
	150	Signature Bank/New York NY, 4.000%, due 15/10/2030 *	2	0.01
	50	Solaris Midstream Holdings LLC, 144A, 7.625%, due 01/04/2026	49	0.20
EUR	400	Standard Industries Inc/NJ, 2.250%, due 21/11/2026	385	1.58
	405	Station Casinos LLC, 144A, 4.625%, due 01/12/2031	334	1.37
	55	Synchrony Financial, 7.250%, due 02/02/2033	51	0.21
	95	Texas Capital Bancshares Inc, 4.000%, due 06/05/2031 *	79	0.32
	160	TransDigm Inc, 144A, 6.250%, due 15/03/2026	159	0.65
	249	Turning Point Brands Inc, 144A, 5.625%, due 15/02/2026	233	0.96
	515	Uber Technologies Inc, 144A, 7.500%, due 15/05/2025	520	2.14
	376	Uber Technologies Inc, 144A, 8.000%, due 01/11/2026	383	1.58
	100	United States Cellular Corp, 6.700%, due 15/12/2033	98	0.40
	450	United Wholesale Mortgage LLC, 144A, 5.500%, due 15/04/2029	391	1.61
	600	Valvoline Inc, 144A, 4.250%, due 15/02/2030	590	2.43
	755	Vector Group Ltd, 144A, 5.750%, due 01/02/2029	658	2.70
	200	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	202	0.83
	325	Viking Cruises Ltd, 144A, 6.250%, due 15/05/2025	320	1.32
	200	WESCO Distribution Inc, 144A, 7.125%, due 15/06/2025	201	0.83
	150	Western Alliance Bancorp, 3.000%, due 15/06/2031 *	119	0.49
EUR	200	WMG Acquisition Corp, 2.250%, due 15/08/2031	175	0.72
	100	World Acceptance Corp, 144A, 7.000%, due 01/11/2026	87	0.36
			15,864	65.22
Zambia — 1.64% (28 February 2023: 0.00%)				
	400	First Quantum Minerals Ltd, 144A, 7.500%, due 01/04/2025	400	1.64
Total Corporate Bonds and Notes (Cost $23,138)			23,082	94.90
Collective Investment Schemes — 3.48% (28 February 2023: 3.81%)				
	846	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	846	3.48
Total Collective Investment Schemes (Cost $846)			846	3.48
Total Investments at fair value through profit or loss (Cost $23,984)			23,928	98.38
Forward Foreign Currency Contracts — 0.05% (28 February 2023: 0.10%)				
Unrealised appreciation of contracts (see below)			12	0.05
Futures — 0.17% (28 February 2023: 0.01%)				
Unrealised appreciation of contracts (see below)			42	0.17
Total Financial Assets at fair value through profit or loss			23,982	98.60
Forward Foreign Currency Contracts: (1.01%) (28 February 2023: (1.94%))				
Unrealised depreciation of contracts (see below)			(245)	(1.01)
Total Financial Liabilities at fair value through profit or loss			(245)	(1.01)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			23,737	97.59
Other Assets in Excess of Liabilities			585	2.41
Total Net Assets			$24,322	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $16,794,000 or 69.05% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global High Yield Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

ABBREVIATIONS:

EUR – Euro

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.00
Collective investment schemes	3.37
Financial derivative instruments	0.22
Other assets	4.41
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
01-Sep-2023	Morgan Stanley	Buy	GBP	330	Sell	USD	410	$ 8
12-Sep-2023	BNY Mellon	Buy	EUR	1	Sell	CHF	2	–
12-Sep-2023	BNY Mellon	Buy	CAD	3	Sell	CHF	2	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	CHF	–	–
12-Sep-2023	BNY Mellon	Buy	CAD	2,456	Sell	EUR	1,678	(3)
12-Sep-2023	BNY Mellon	Buy	GBP	10	Sell	EUR	12	–
12-Sep-2023	BNY Mellon	Buy	CAD	26	Sell	EUR	17	–
12-Sep-2023	BNY Mellon	Buy	CAD	268	Sell	GBP	158	(2)
12-Sep-2023	BNY Mellon	Buy	EUR	146	Sell	GBP	125	(1)
12-Sep-2023	BNY Mellon	Buy	CAD	3	Sell	GBP	2	–
12-Sep-2023	BNY Mellon	Buy	EUR	2	Sell	SEK	18	–
12-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	SEK	–	–
12-Sep-2023	BNY Mellon	Buy	CAD	3	Sell	SEK	22	–
12-Sep-2023	BNY Mellon	Buy	EUR	6,137	Sell	USD	6,737	(79)
12-Sep-2023	BNY Mellon	Buy	CAD	11,297	Sell	USD	8,474	(111)
12-Sep-2023	BNY Mellon	Buy	CAD	118	Sell	USD	87	–
12-Sep-2023	BNY Mellon	Buy	GBP	46	Sell	USD	60	–
07-Nov-2023	HSBC	Buy	EUR	60	Sell	USD	66	–
07-Nov-2023	JP Morgan	Buy	EUR	2,670	Sell	USD	2,954	(49)
07-Nov-2023	Morgan Stanley	Buy	USD	87	Sell	EUR	80	–
08-Dec-2023	JP Morgan	Buy	GBP	370	Sell	USD	465	4
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $10)								$ 12
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(202))								(245)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(192))								$ (233)

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 2023	Citi	44	$ 4,885	$ 42
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $2)				$ 42
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $–)				–
Net Appreciation of Futures Contracts (28 February 2023 (000's): $2)				$ 42

^ *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 2023

Currency	Face Value (000's)	Security	Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 13.61% (28 February 2023: 13.19%)				
	1,015	Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	963	0.46
	1,561	Fannie Mae Pool 'MA4785', 5.000%, due 01/10/2052	1,515	0.73
	3,312	Fannie Mae Pool 'MA4841', 5.000%, due 01/12/2052	3,215	1.55
	3,725	Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	3,682	1.77
	1,502	Freddie Mac Pool 'RA7790', 5.000%, due 01/08/2052	1,459	0.70
	1,871	Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	1,775	0.85
	1,845	Freddie Mac Pool 'SD8267', 5.000%, due 01/11/2052	1,791	0.86
	4,493	Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	4,441	2.14
	9,137	Ginnie Mae II Pool 'MA8348', 5.000%, due 20/10/2052	8,908	4.29
	546	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	541	0.26
Total Mortgage-Backed Securities (Cost $28,546)			28,290	13.61
Corporate Bonds and Notes — 0.93% (28 February 2023: 6.05%)				
Mexico — 0.93% (28 February 2023: 0.00%)				
	3,110	Petroleos Mexicanos, 6.950%, due 28/01/2060	1,927	0.93
Total Corporate Bonds and Notes (Cost $1,957)			1,927	0.93
Government Bonds and Notes — 81.25% (28 February 2023: 78.56%)				
Australia — 3.97% (28 February 2023: 0.00%)				
AUD	12,830	Australia Government Bond, Series 137, 2.750%, due 21/04/2024	8,247	3.97
Brazil — 4.97% (28 February 2023: 5.44%)				
BRL	17,220	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	3,443	1.66
BRL	8,110	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2029	1,587	0.76
BRL	9,230	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	1,776	0.85
BRL	18,590	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	3,526	1.70
			10,332	4.97
Colombia — 5.85% (28 February 2023: 5.87%)				
COP	14,690,000	Colombian TES, Series B, 7.000%, due 26/03/2031	2,981	1.43
COP	37,980,000	Colombian TES, Series B, 9.250%, due 28/05/2042	8,069	3.88
COP	6,640,000	Colombian TES, Series B, 7.250%, due 26/10/2050	1,114	0.54
			12,164	5.85
Germany — 3.93% (28 February 2023: 5.84%)				
EUR	7,540	German Treasury Bill, zero coupon, due 20/09/2023	8,163	3.93
Mexico — 11.81% (28 February 2023: 12.40%)				
MXN	120,200	Mexican Bonos, Series M, 8.500%, due 18/11/2038	6,549	3.15
MXN	120,900	Mexican Bonos, Series M, 7.750%, due 13/11/2042	6,060	2.92
MXN	84,600	Mexican Bonos, Series M, 8.000%, due 07/11/2047	4,317	2.08
MXN	150,200	Mexican Bonos, Series M, 8.000%, due 31/07/2053	7,602	3.66
			24,528	11.81
New Zealand — 0.73% (28 February 2023: 0.82%)				
NZD	3,860	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	1,516	0.73
Norway — 4.26% (28 February 2023: 0.74%)				
NOK	94,800	Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	8,860	4.26
Russia — 0.13% (28 February 2023: 0.03%)				
RUB	83,000	Russian Federal Bond – OFZ, 0.000%, due 10/04/2030†γ	260	0.13
South Africa — 4.55% (28 February 2023: 3.69%)				
ZAR	108,600	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	3,394	1.64
ZAR	158,100	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	6,050	2.91
			9,444	4.55
United Kingdom — 10.14% (28 February 2023: 0.76%)				
GBP	9,560	United Kingdom Gilt, 3.250%, due 31/01/2033	11,090	5.34
GBP	16,390	United Kingdom Gilt, 1.250%, due 31/07/2051	9,978	4.80
			21,068	10.14
United States — 30.91% (28 February 2023: 28.57%)				
	2,460	United States Treasury Floating Rate Note – When Issued, 4.931%, due 31/01/2025 *	2,464	1.19
	4,840	United States Treasury Floating Rate Note – When Issued, 5.498%, due 31/07/2025 *	4,836	2.33
	5,860	United States Treasury Note/Bond, 1.875%, due 15/02/2032	4,926	2.37
	26,690	United States Treasury Note/Bond, 3.500%, due 15/02/2033	25,422	12.24
	9,140	United States Treasury Note/Bond, 1.875%, due 15/11/2051	5,618	2.70
	16,820	United States Treasury Note/Bond, 2.250%, due 15/02/2052	11,352	5.46
	12,050	United States Treasury Note/Bond, 3.000%, due 15/08/2052	9,607	4.62
			64,225	30.91
Total Government Bonds and Notes (Cost $183,459)			168,807	81.25
Collective Investment Schemes — 4.27% (28 February 2023: 1.99%)				
	8,871	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	8,871	4.27
Total Collective Investment Schemes (Cost $8,871)			8,871	4.27
Total Investments at fair value through profit or loss (Cost $222,833)			207,895	100.06
Forward Foreign Currency Contracts — 0.56% (28 February 2023: 0.71%)				
Unrealised appreciation of contracts (see below)			1,150	0.56
Total Financial Assets at fair value through profit or loss			209,045	100.62
Forward Foreign Currency Contracts — (2.23%) (28 February 2023: (2.07%))				
Unrealised depreciation of contracts (see below)			(4,628)	(2.23)
Total Financial Liabilities at fair value through profit or loss			(4,628)	(2.23)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			204,417	98.39
Other Assets in Excess of Liabilities			3,357	1.61
Total Net Assets			$207,774	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $8,860,000 or 4.26% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

† Illiquid.

γ Security no longer accruing income during and/or post financial period ended 31 August 2023 due to the uncertainty of interest payments.

ABBREVIATIONS:

AUD	– Australian Dollar
BRL	– Brazilian Real
COP	– Colombia Peso
EUR	– Euro
GBP	– British Pound
MXN	– Mexican Peso
NOK	– Norwegian Krone
NZD	– New Zealand Dollar
RUB	– Russian Ruble
ZAR	– South Africa Rand

Analysis of Total Assets	**% of Total Assets**
Transferable securities admitted to an official exchange listing or traded on a regulated market	93.53
Collective investment schemes	4.17
Financial derivative instruments	0.54
Other assets	1.76
Total Assets	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 2023 – *(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)
01-Sep-2023	HSBC	Buy	USD	517	Sell	GBP	400	$ 10
01-Sep-2023	JP Morgan	Buy	USD	10,512	Sell	GBP	8,440	(180)
01-Sep-2023	JP Morgan	Buy	USD	18,481	Sell	GBP	14,430	202
01-Sep-2023	JP Morgan	Buy	GBP	670	Sell	USD	852	(3)
01-Sep-2023	JP Morgan	Buy	GBP	3,560	Sell	USD	4,425	85
01-Sep-2023	Morgan Stanley	Buy	GBP	3,350	Sell	USD	4,206	38
01-Sep-2023	National Australia Bank	Buy	USD	301	Sell	GBP	230	10
01-Sep-2023	UBS	Buy	GBP	370	Sell	USD	471	(3)
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
05-Sep-2023	BNY Mellon	Buy	EUR	15	Sell	USD	16	–
11-Sep-2023	Barclays	Buy	INR	527,000	Sell	USD	6,397	(30)
12-Sep-2023	BNY Mellon	Buy	GBP	31	Sell	AUD	60	–
12-Sep-2023	BNY Mellon	Buy	NZD	329	Sell	AUD	304	(1)
12-Sep-2023	BNY Mellon	Buy	GBP	43	Sell	CAD	72	–
12-Sep-2023	BNY Mellon	Buy	NZD	450	Sell	CAD	366	(3)
12-Sep-2023	BNY Mellon	Buy	NZD	1,365	Sell	CNY	5,941	(4)
12-Sep-2023	BNY Mellon	Buy	GBP	130	Sell	CNY	1,175	2
12-Sep-2023	BNY Mellon	Buy	GBP	6	Sell	DKK	61	–
12-Sep-2023	BNY Mellon	Buy	NZD	73	Sell	DKK	304	–
12-Sep-2023	BNY Mellon	Buy	NZD	7,331	Sell	EUR	4,072	(46)
12-Sep-2023	BNY Mellon	Buy	GBP	694	Sell	EUR	805	6
12-Sep-2023	BNY Mellon	Buy	ILS	1	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	AUD	5	Sell	GBP	3	–
12-Sep-2023	BNY Mellon	Buy	ILS	3	Sell	GBP	1	–
12-Sep-2023	BNY Mellon	Buy	EUR	71	Sell	GBP	61	–
12-Sep-2023	BNY Mellon	Buy	NZD	1	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	MXN	50	Sell	GBP	2	–
12-Sep-2023	BNY Mellon	Buy	JPY	5,933	Sell	GBP	33	–
12-Sep-2023	BNY Mellon	Buy	SEK	7	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	SGD	1	Sell	GBP	1	–
12-Sep-2023	BNY Mellon	Buy	DKK	7	Sell	GBP	1	–
12-Sep-2023	BNY Mellon	Buy	PLN	–	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	NZD	1,112	Sell	GBP	532	(11)
12-Sep-2023	BNY Mellon	Buy	NOK	1	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	USD	113	Sell	GBP	89	1
12-Sep-2023	BNY Mellon	Buy	NOK	4	Sell	GBP	–	–
12-Sep-2023	BNY Mellon	Buy	CNY	127	Sell	GBP	14	–
12-Sep-2023	BNY Mellon	Buy	PLN	6	Sell	GBP	1	–
12-Sep-2023	BNY Mellon	Buy	CAD	6	Sell	GBP	3	–
12-Sep-2023	BNY Mellon	Buy	GBP	6	Sell	ILS	30	–
12-Sep-2023	BNY Mellon	Buy	NZD	68	Sell	ILS	153	–
12-Sep-2023	BNY Mellon	Buy	GBP	301	Sell	JPY	54,393	7
12-Sep-2023	BNY Mellon	Buy	NZD	3,180	Sell	JPY	275,031	2
12-Sep-2023	BNY Mellon	Buy	GBP	22	Sell	MXN	479	(1)
12-Sep-2023	BNY Mellon	Buy	NZD	228	Sell	MXN	2,422	(6)
12-Sep-2023	BNY Mellon	Buy	GBP	3	Sell	NOK	46	–
12-Sep-2023	BNY Mellon	Buy	NZD	38	Sell	NOK	237	–
12-Sep-2023	BNY Mellon	Buy	DKK	50	Sell	NZD	12	–
12-Sep-2023	BNY Mellon	Buy	GBP	87	Sell	NZD	186	(1)
12-Sep-2023	BNY Mellon	Buy	CAD	–	Sell	NZD	–	–
12-Sep-2023	BNY Mellon	Buy	JPY	45,839	Sell	NZD	533	(2)
12-Sep-2023	BNY Mellon	Buy	USD	1,067	Sell	NZD	1,796	(3)
12-Sep-2023	BNY Mellon	Buy	AUD	43	Sell	NZD	46	–
12-Sep-2023	BNY Mellon	Buy	CAD	55	Sell	NZD	70	–
12-Sep-2023	BNY Mellon	Buy	CNY	989	Sell	NZD	230	(1)
12-Sep-2023	BNY Mellon	Buy	MXN	392	Sell	NZD	38	–
12-Sep-2023	BNY Mellon	Buy	PLN	46	Sell	NZD	19	–
12-Sep-2023	BNY Mellon	Buy	JPY	234	Sell	NZD	3	–
12-Sep-2023	BNY Mellon	Buy	NOK	40	Sell	NZD	6	–
12-Sep-2023	BNY Mellon	Buy	SGD	14	Sell	NZD	17	–
12-Sep-2023	BNY Mellon	Buy	SEK	50	Sell	NZD	8	–
12-Sep-2023	BNY Mellon	Buy	ILS	26	Sell	NZD	11	–
12-Sep-2023	BNY Mellon	Buy	GBP	6	Sell	NZD	10	–
12-Sep-2023	BNY Mellon	Buy	EUR	663	Sell	NZD	1,218	(8)
12-Sep-2023	BNY Mellon	Buy	AUD	–	Sell	NZD	–	–
12-Sep-2023	BNY Mellon	Buy	NZD	114	Sell	PLN	283	–
12-Sep-2023	BNY Mellon	Buy	GBP	11	Sell	PLN	56	–
12-Sep-2023	BNY Mellon	Buy	NZD	46	Sell	SEK	296	–
12-Sep-2023	BNY Mellon	Buy	GBP	4	Sell	SEK	58	–
12-Sep-2023	BNY Mellon	Buy	GBP	9	Sell	SGD	15	–

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 2023 – *(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)
12-Sep-2023	BNY Mellon	Buy	NZD	101	Sell	SGD	82	$ –
12-Sep-2023	BNY Mellon	Buy	NZD	10,687	Sell	USD	6,517	(144)
12-Sep-2023	BNY Mellon	Buy	GBP	1,012	Sell	USD	1,288	(8)
13-Sep-2023	Citi	Buy	USD	13,380	Sell	KRW	17,882,700	(145)
13-Sep-2023	Citi	Buy	KRW	17,882,700	Sell	USD	13,781	(257)
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	EUR	–	–
15-Sep-2023	BNY Mellon	Buy	USD	7	Sell	GBP	5	–
15-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
15-Sep-2023	BNY Mellon	Buy	EUR	1	Sell	USD	1	–
15-Sep-2023	BNY Mellon	Buy	GBP	36	Sell	USD	46	–
19-Sep-2023	Goldman Sachs	Buy	JPY	124,000	Sell	USD	892	(37)
19-Sep-2023	JP Morgan	Buy	JPY	6,546,000	Sell	USD	47,617	(2,489)
19-Sep-2023	Morgan Stanley	Buy	JPY	160,000	Sell	USD	1,164	(61)
19-Sep-2023	UBS	Buy	JPY	122,000	Sell	USD	853	(12)
22-Sep-2023	HSBC	Buy	USD	2,353	Sell	NOK	25,200	(18)
22-Sep-2023	HSBC	Buy	USD	1,794	Sell	NOK	18,800	25
22-Sep-2023	JP Morgan	Buy	NOK	43,600	Sell	USD	4,055	49
22-Sep-2023	JP Morgan	Buy	NOK	66,300	Sell	USD	6,268	(27)
22-Sep-2023	Morgan Stanley	Buy	USD	4,690	Sell	NOK	46,900	276
22-Sep-2023	Morgan Stanley	Buy	NOK	3,100	Sell	USD	300	(8)
26-Sep-2023	Barclays	Buy	USD	3,756	Sell	NZD	6,180	70
26-Sep-2023	Barclays	Buy	NZD	4,490	Sell	USD	2,784	(106)
29-Sep-2023	Morgan Stanley	Buy	NOK	6,100	Sell	USD	567	8
29-Sep-2023	Morgan Stanley	Buy	NOK	34,500	Sell	USD	3,321	(72)
17-Oct-2023	Goldman Sachs	Buy	MYR	30,300	Sell	USD	6,706	(151)
19-Oct-2023	HSBC	Buy	USD	4,938	Sell	BRL	24,070	113
19-Oct-2023	HSBC	Buy	BRL	12,330	Sell	USD	2,571	(99)
27-Oct-2023	Citi	Buy	USD	22,072	Sell	MXN	377,100	187
27-Oct-2023	Morgan Stanley	Buy	MXN	62,400	Sell	USD	3,653	(32)
30-Oct-2023	JP Morgan	Buy	USD	2,532	Sell	COP	10,340,000	48
30-Oct-2023	JP Morgan	Buy	USD	4,380	Sell	COP	18,570,000	(81)
07-Nov-2023	JP Morgan	Buy	EUR	17,710	Sell	USD	19,592	(324)
07-Nov-2023	Standard Chartered Bank	Buy	EUR	6,600	Sell	USD	7,202	(21)
10-Nov-2023	HSBC	Buy	USD	2,310	Sell	THB	81,800	(42)
10-Nov-2023	HSBC	Buy	THB	81,800	Sell	USD	2,380	(28)
15-Nov-2023	HSBC	Buy	USD	1,065	Sell	ZAR	20,400	(8)
06-Dec-2023	JP Morgan	Buy	AUD	2,100	Sell	USD	1,355	11
08-Dec-2023	JP Morgan	Buy	USD	20,281	Sell	GBP	16,130	(155)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $1,448)								$ 1,150
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(4,239))								(4,628)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,791))								$ (3,478)

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2023

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 9.94% (28 February 2023: 17.87%)			
1,945	Bellemeade Re 2020-3 Ltd, Series 2020 3A, Class M1C, 144A, 9.129%, due 25/10/2030 *	1,966	0.17
6,100	Bellemeade Re 2020-3 Ltd, Series 2020 3A, Class M2, 144A, 10.279%, due 25/10/2030 *	6,363	0.54
3,429	Bellemeade Re Ltd, Series 2021 2A, Class M1A, 144A, 6.488%, due 25/06/2031 *	3,422	0.29
220	COMM 2017-PANW Mortgage Trust, Series 2017 PANW, Class D, 144A, 4.343%, due 10/10/2029 *	193	0.02
11,135	Connecticut Avenue Securities Trust 2020-SBT1, Series 2020 SBT1, Class 1M2, 144A, 9.052%, due 25/02/2040 *	11,529	0.97
12,085	Connecticut Avenue Securities Trust 2020-SBT1, Series 2020 SBT1, Class 2M2, 144A, 9.052%, due 25/02/2040 *	12,522	1.06
227	Eagle RE 2021-1 Ltd, Series 2021 1, Class M1C, 144A, 7.988%, due 25/10/2033 *	228	0.02
7,602	Fannie Mae Connecticut Avenue Securities, Series 2017 C02, Class 2M2C, 9.052%, due 25/09/2029 *	7,884	0.67
2,349	Fannie Mae Connecticut Avenue Securities, Series 2017 C06, Class 2M2, 8.202%, due 25/02/2030 *	2,413	0.20
2,518	Freddie Mac STACR REMIC Trust 2020-HQA4, Series 2020 HQA4, Class B1, 144A, 10.652%, due 25/09/2050 *	2,700	0.23
3,000	Freddie Mac STACR REMIC Trust 2021-HQA2, Series 2021 HQA2, Class B1, 144A, 8.438%, due 25/12/2033 *	2,954	0.25
1,666	Freddie Mac STACR Trust 2019-DNA3, Series 2019 DNA3, Class M2, 144A, 7.452%, due 25/07/2049 *	1,673	0.14
5,855	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020 HQA5, Class B1, 144A, 9.288%, due 25/11/2050 *	6,098	0.51
11,538	Ginnie Mae II Pool 'MA8645', 4.000%, due 20/02/2053	10,755	0.91
24,124	Ginnie Mae II Pool 'MA8646', 4.500%, due 20/02/2053	23,001	1.94
20,742	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	20,542	1.73
29	Home RE 2021-1 Ltd, Series 2021 1, Class M1B, 144A, 6.979%, due 25/07/2033 *	29	–
3,232	STACR Trust 2018-HRP2, Series 2018 HRP2, Class B1, 144A, 9.602%, due 25/02/2047 *	3,439	0.29
Total Mortgage-Backed Securities (Cost $118,663)		117,711	9.94
Corporate Bonds and Notes — 62.96% (28 February 2023: 58.40%)			
Argentina — 0.22% (28 February 2023: 0.00%)			
2,662	YPF SA, 9.000%, due 12/02/2026	2,627	0.22
Australia — 0.03% (28 February 2023: 0.40%)			
AUD 730	NBN Co Ltd, 2.200%, due 16/12/2030	380	0.03
Bermuda — 0.20% (28 February 2023: 0.00%)			
2,460	RenaissanceRe Holdings Ltd, 5.750%, due 05/06/2033	2,392	0.20
Brazil — 2.13% (28 February 2023: 2.47%)			
1,880	Amaggi Luxembourg International Sarl, 5.250%, due 28/01/2028	1,715	0.14
4,710	Banco do Brasil SA/Cayman, 144A, 3.250%, due 30/09/2026	4,340	0.37
1,200	Banco do Brasil SA/Cayman, 144A, 6.250%, due 18/04/2030	1,192	0.10
6,645	Rumo Luxembourg Sarl, 144A, 4.200%, due 18/01/2032	5,401	0.46
13,775	XP Inc, 144A, 3.250%, due 01/07/2026	12,544	1.06
		25,192	2.13
Canada — 3.90% (28 February 2023: 2.19%)			
3,479	Air Canada 2015-1 Class A Pass Through Trust, 144A, 3.600%, due 15/03/2027	3,248	0.27
7,349	Air Canada 2020-2 Class A Pass Through Trust, 144A, 5.250%, due 01/04/2029	7,162	0.61
5,590	Antares Holdings LP, 144A, 2.750%, due 15/01/2027	4,741	0.40
6,000	Baytex Energy Corp, 144A, 8.500%, due 30/04/2030	6,089	0.51
11,190	Hudbay Minerals Inc, 144A, 4.500%, due 01/04/2026	10,573	0.89
8,930	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	8,245	0.70
6,600	Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	6,134	0.52
		46,192	3.90
Chile — 0.79% (28 February 2023: 0.99%)			
6,680	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Par, 4.050%, due 27/04/2026	5,851	0.49
4,219	Kenbourne Invest SA, 6.875%, due 26/11/2024	3,551	0.30
		9,402	0.79
China — 0.05% (28 February 2023: 1.27%)			
705	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, due 01/05/2030	620	0.05
Colombia — 1.00% (28 February 2023: 0.95%)			
3,715	Ecopetrol SA, 4.125%, due 16/01/2025	3,604	0.30
3,100	Ecopetrol SA, 8.875%, due 13/01/2033	3,145	0.27
1,860	Ecopetrol SA, 5.875%, due 28/05/2045	1,313	0.11
4,420	Geopark Ltd, 144A, 5.500%, due 17/01/2027	3,825	0.32
		11,887	1.00
Czech Republic — 0.42% (28 February 2023: 0.00%)			
4,850	Allwyn Entertainment Financing UK Plc, 144A, 7.875%, due 30/04/2029	4,947	0.42
Germany — 6.81% (28 February 2023: 0.35%)			
19,300	Kreditanstalt fuer Wiederaufbau, 2.625%, due 28/02/2024	19,036	1.61
20,000	Kreditanstalt fuer Wiederaufbau, 0.250%, due 08/03/2024	19,481	1.64
41,200	Kreditanstalt fuer Wiederaufbau, 0.375%, due 18/07/2025	37,870	3.19
4,485	Siemens Financieringsmaatschappij NV, 144A, 0.650%, due 11/03/2024	4,372	0.37
		80,759	6.81
Ireland — 1.34% (28 February 2023: 0.00%)			
4,670	Avolon Holdings Funding Ltd, 144A, 4.250%, due 15/04/2026	4,407	0.37
2,540	Avolon Holdings Funding Ltd, 144A, 6.375%, due 04/05/2028	2,522	0.21
8,900	GGAM Finance Ltd, 144A, 7.750%, due 15/05/2026	8,928	0.76
		15,857	1.34
Israel — 1.35% (28 February 2023: 0.76%)			
6,120	Energian Israel Finance Ltd, 144A, 4.500%, due 30/03/2024	6,068	0.51
6,925	Energian Israel Finance Ltd, 144A, 4.875%, due 30/03/2026	6,512	0.55
3,490	Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	3,425	0.29
		16,005	1.35
Japan — 0.75% (28 February 2023: 0.73%)			
9,715	Nissan Motor Co Ltd, 144A, 4.345%, due 17/09/2027	8,908	0.75
Luxembourg — 0.57% (28 February 2023: 0.79%)			
2,535	Altice Financing SA, 144A, 5.750%, due 15/08/2029	2,011	0.17
10,770	Altice France Holding SA, 144A, 6.000%, due 15/02/2028	4,763	0.40
		6,774	0.57
Mexico — 0.20% (28 February 2023: 0.24%)			
3,770	Braskem Idesa SAPI, 144A, 7.450%, due 15/11/2029	2,390	0.20
Norway — 0.39% (28 February 2023: 0.37%)			
1,410	Var Energi ASA, 144A, 7.500%, due 15/01/2028	1,466	0.13
2,915	Var Energi ASA, 144A, 8.000%, due 15/11/2032	3,109	0.26
		4,575	0.39
Panama — 0.29% (28 February 2023: 0.29%)			
3,920	AES Panama Generation Holdings SRL, 4.375%, due 31/05/2030	3,393	0.29
Supranational — 0.53% (28 February 2023: 1.11%)			
MXN 61,000	International Bank for Reconstruction & Development, 4.250%, due 22/01/2026	3,117	0.26
BRL 17,100	International Bank for Reconstruction & Development, 5.000%, due 22/01/2026	3,172	0.27
		6,289	0.53
Switzerland — 0.95% (28 February 2023: 0.15%)			
1,930	UBS AG/London, 144A, 0.700%, due 09/08/2024	1,841	0.16
9,040	UBS Group AG, 144A, 6.537%, due 12/08/2033 *	9,393	0.79
		11,234	0.95
United Kingdom — 1.15% (28 February 2023: 1.17%)			
2,220	Ashtead Capital Inc, 144A, 5.500%, due 11/08/2032	2,117	0.18
5,610	HSBC Holdings Plc, 4.292%, due 12/09/2026 *	5,413	0.46
GBP 1,075	Nationwide Building Society, 5.750%, Perpetual *	1,178	0.10
3,625	NatWest Group Plc, 4.600%, Perpetual *	2,477	0.21
2,900	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	2,427	0.20
		13,612	1.15
United States — 38.11% (28 February 2023: 42.28%)			
3,665	Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026	3,687	0.31

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Corporate Bonds and Notes — (continued)			
United States — (continued)			
5,100	Air Lease Corp, 0.800%, due 18/08/2024	4,853	0.41
6,857	Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	6,639	0.56
5,515	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 4.125%, due 15/08/2026	5,163	0.44
435	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	373	0.03
1,890	Ares Capital Corp, 3.250%, due 15/07/2025	1,774	0.15
9,063	Ares Capital Corp, 2.150%, due 15/07/2026	7,972	0.67
2,530	Ares Capital Corp, 2.875%, due 15/06/2028	2,136	0.18
11,980	Athene Global Funding, 144A, 0.914%, due 19/08/2024	11,384	0.96
7,945	Bain Capital Specialty Finance Inc, 2.950%, due 10/03/2026	7,118	0.60
9,170	Blackstone Secured Lending Fund, 2.125%, due 15/02/2027	7,785	0.66
2,645	Blackstone Secured Lending Fund, 2.850%, due 30/09/2028	2,188	0.19
4,645	Block Financial LLC, 3.875%, due 15/08/2030	4,106	0.35
1,160	Blue Owl Capital Corp, 4.000%, due 30/03/2025	1,104	0.09
4,330	Blue Owl Capital Corp, 2.625%, due 15/01/2027	3,757	0.32
5,515	Blue Owl Credit Income Corp, 3.125%, due 23/09/2026	4,865	0.41
2,550	Blue Owl Credit Income Corp, 7.750%, due 16/09/2027	2,537	0.21
4,040	Blue Owl Technology Finance Corp, 144A, 4.750%, due 15/12/2025	3,741	0.32
10,861	Blue Owl Technology Finance Corp, 144A, 3.750%, due 17/06/2026	9,617	0.81
4,105	Broadcom Inc, 144A, 1.950%, due 15/02/2028	3,563	0.30
2,170	Capital One Financial Corp, 6.312%, due 08/06/2029 *	2,170	0.18
4,350	Cheniere Corpus Christi Holdings LLC, 2.742%, due 31/12/2039	3,373	0.29
7,540	CHS/Community Health Systems Inc, 144A, 8.000%, due 15/03/2026	7,369	0.62
2,310	Citigroup Inc, 6.174%, due 25/05/2034 *	2,303	0.19
4,900	Civitas Resources Inc, 144A, 8.375%, due 01/07/2028	5,053	0.43
11,635	CommScope Inc, 144A, 7.125%, due 01/07/2028	6,494	0.55
6,860	Consolidated Communications Inc, 144A, 5.000%, due 01/10/2028	5,147	0.43
1,800	Credit Acceptance Corp, 144A, 5.125%, due 31/12/2024	1,755	0.15
10,105	Credit Acceptance Corp, 6.625%, due 15/03/2026	9,847	0.83
813	Dell International LLC / EMC Corp, 6.020%, due 15/06/2026	822	0.07
3,761	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	3,678	0.31
12,530	Devon Energy Corp, 5.600%, due 15/07/2041	11,650	0.98
27,582	DISH Network Corp, 3.375%, due 15/08/2026	16,825	1.42
2,670	Enviri Corp, 144A, 5.750%, due 31/07/2027	2,318	0.20
EUR 2,530	FedEx Corp, 0.450%, due 04/05/2029	2,263	0.19
2,390	Ford Motor Credit Co LLC, 3.664%, due 08/09/2024	2,321	0.20
3,411	Ford Motor Credit Co LLC, 2.300%, due 10/02/2025	3,208	0.27
5,010	Ford Motor Credit Co LLC, 6.950%, due 10/06/2026	5,021	0.42
6,000	Freedom Mortgage Corp, 144A, 8.250%, due 15/04/2025	5,919	0.50
5,215	FS KKR Capital Corp, 3.125%, due 12/10/2028	4,265	0.36
3,545	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	3,291	0.28
7,270	Golub Capital BDC Inc, 2.500%, due 24/08/2026	6,395	0.54
6,560	Golub Capital BDC Inc, 2.050%, due 15/02/2027	5,552	0.47
13,773	Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028	12,026	1.02
4,090	HCA Inc, 5.000%, due 15/03/2024	4,067	0.34
11,040	Hyundai Capital America, 144A, 2.000%, due 15/06/2028	9,322	0.79
2,247	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	2,249	0.19
7,470	KeyBank NA/Cleveland OH, Series BKNt, 5.535%, due 14/06/2024 *	7,320	0.62
6,580	Level 3 Financing Inc, 144A, 3.750%, due 15/07/2029	3,932	0.33
1,025	Liberty Interactive LLC, 8.250%, due 01/02/2030	399	0.03
12,100	Main Street Capital Corp, 3.000%, due 14/07/2026	10,741	0.91
4,633	MasTec Inc, 144A, 4.500%, due 15/08/2028	4,232	0.36
6,945	MicroStrategy Inc, 144A, 6.125%, due 15/06/2028	6,224	0.53
11,300	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	11,272	0.95
8,820	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	8,222	0.69

Face Value (000's)		Value (000's) $	% of Net Asset Value
18,660	New Fortress Energy Inc, 144A, 6.750%, due 15/09/2025	18,054	1.52
4,880	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	4,540	0.38
3,830	Nexstar Media Inc, 144A, 4.750%, due 01/11/2028	3,364	0.28
1,705	Nissan Motor Acceptance Co LLC, 144A, 2.750%, due 09/03/2028	1,442	0.12
3,255	Nordstrom Inc, 2.300%, due 08/04/2024	3,155	0.27
5,345	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC, 144A, 4.000%, due 15/10/2027	4,812	0.41
7,265	PRA Group Inc, 144A, 5.000%, due 01/10/2029	5,486	0.46
1,640	Regal Rexnord Corp, 144A, 6.300%, due 15/02/2030	1,634	0.14
1,640	Regal Rexnord Corp, 144A, 6.400%, due 15/04/2033	1,626	0.14
4,430	ROBLOX Corp, 144A, 3.875%, due 01/05/2030	3,659	0.31
890	Seagate HDD Cayman, 4.125%, due 15/01/2031	728	0.06
12,350	Sealed Air Corp, 144A, 1.573%, due 15/10/2026	10,861	0.92
11,638	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC, 144A, 5.152%, due 20/03/2028	11,541	0.97
4,870	Stellantis Finance US Inc, 144A, 6.375%, due 12/09/2032	4,875	0.41
5,954	Synchrony Bank, 5.625%, due 23/08/2027	5,637	0.48
987	Synchrony Financial, 4.250%, due 15/08/2024	962	0.08
4,515	Synchrony Financial, 4.875%, due 13/06/2025	4,357	0.37
4,065	Synchrony Financial, 7.250%, due 02/02/2033	3,741	0.32
2,282	Syneos Health Inc, 144A, 3.625%, due 15/01/2029	2,278	0.19
5,600	Talos Production Inc, 12.000%, due 15/01/2026	5,844	0.49
4,315	Travel + Leisure Co, 144A, 6.625%, due 31/07/2026	4,286	0.36
3,399	Uber Technologies Inc, 144A, 8.000%, due 01/11/2026	3,464	0.29
4,080	Univision Communications Inc, 144A, 6.625%, due 01/06/2027	3,954	0.33
8,100	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	8,178	0.69
7,940	Viasat Inc, 144A, 5.625%, due 15/04/2027	7,101	0.60
4,000	VICI Properties LP / VICI Note Co Inc, 144A, 4.625%, due 15/06/2025	3,875	0.33
7,500	Viking Cruises Ltd, 144A, 6.250%, due 15/05/2025	7,394	0.62
5,955	Vontier Corp, 1.800%, due 01/04/2026	5,354	0.45
5,240	Vontier Corp, 2.400%, due 01/04/2028	4,375	0.37
13,920	Vontier Corp, 2.950%, due 01/04/2031	11,044	0.93
2,531	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 144A, 5.500%, due 01/03/2025	2,503	0.21
		451,531	38.11
Zambia — 1.78% (28 February 2023: 1.50%)			
5,970	First Quantum Minerals Ltd, 144A, 6.875%, due 01/03/2026	5,890	0.50
15,590	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	15,198	1.28
		21,088	1.78
Total Corporate Bonds and Notes (Cost $819,427)		746,054	62.96
Government Bonds and Notes — 19.05% (28 February 2023: 11.58%)			
Brazil — 4.88% (28 February 2023: 3.45%)			
BRL 305,120	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	57,868	4.88
Colombia — 4.77% (28 February 2023: 2.95%)			
COP 278,653,000	Colombian TES, Series B, 7.000%, due 26/03/2031	56,547	4.77
Peru — 1.92% (28 February 2023: 0.00%)			
PEN 86,490	Peru Government Bond, 6.150%, due 12/08/2032	22,700	1.92
United States — 7.48% (28 February 2023: 0.56%)			
53,100	United States Treasury Floating Rate Note – When Issued, 4.931%, due 31/01/2025 *	53,183	4.49
37,200	United States Treasury Note/Bond, 3.500%, due 15/02/2033	35,433	2.99
		88,616	7.48
Total Government Bonds and Notes (Cost $207,635)		225,731	19.05
Loan Notes — 0.44% (28 February 2023: 0.43%)			
5,211	Flutter Financing BV, 8.753%, due 04/07/2028 *	5,221	0.44
Total Loan Notes (Cost $5,109)		5,221	0.44
Collective Investment Schemes — 5.18% (28 February 2023: 7.05%)			
61,400	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	61,400	5.18
Total Collective Investment Schemes (Cost $61,400)		61,400	5.18
Total Investments at fair value through profit or loss (Cost $1,212,234)		1,156,117	97.57
Forward Foreign Currency Contracts — 0.22% (28 February 2023: 0.29%)			
Unrealised appreciation of contracts (see below)		2,658	0.22

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Face Value (000's)	Value (000's) $	% of Net Asset Value
Futures — 0.52% (28 February 2023: 0.00%)		
Unrealised appreciation of contracts (see below)	6,156	0.52
Total Financial Assets at fair value through profit or loss	1,164,931	98.31
Credit Default Swaps — (0.82%) (28 February 2023: (0.07%))		
Unrealised depreciation of contracts (see below)	(9,769)	(0.82)
Forward Foreign Currency Contracts — (0.95%) (28 February 2023: (1.02%))		
Unrealised depreciation of contracts (see below)	(11,294)	(0.95)
Total Financial Liabilities at fair value through profit or loss	(21,063)	(1.77)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	1,143,868	96.54
Other Assets in Excess of Liabilities	41,085	3.46
Total Net Assets	$1,184,953	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $481,610,000 or 40.66% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

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.
AUD – Australian Dollar
BRL – Brazilian Real
COP – Colombia Peso
EUR – Euro
GBP – British Pound
MXN – Mexican Peso
PEN – Peruvian New Sol

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	89.91
Other transferable securities dealt in on another regulated market	0.43
Collective investment schemes	5.07
Financial derivative instruments	0.73
Other assets	3.86
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Citi	iTraxx Europe, 5.000% – Buy	20-Jun-2028	104,320	$ (4,546)
JP Morgan	Altice France S.A., 5.000% – Sell	20-Jun-2026	15,700	(2,211)
JP Morgan	Altice France S.A., 5.000% – Sell	20-Dec-2025	3,390	(379)
JP Morgan	Altice France S.A., 5.000% – Sell	20-Dec-2025	1,605	(179)
JP Morgan	Altice Luxembourg S.A., 5.000% – Sell	20-Dec-2025	1,605	(772)
JP Morgan	Altice Luxembourg S.A., 5.000% – Sell	20-Dec-2025	3,495	(1,682)
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $1,309)				$ –
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(878))				(9,769)
Net Depreciation of Credit Default Swaps (28 February 2023 (000's): $431)				$ (9,769)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	2,425	Sell	BRL	11,875	$ 30
05-Sep-2023	BNY Mellon	Buy	USD	64	Sell	EUR	59	–
05-Sep-2023	BNY Mellon	Buy	USD	204	Sell	GBP	160	1
05-Sep-2023	BNY Mellon	Buy	USD	13	Sell	HKD	100	–
05-Sep-2023	BNY Mellon	Buy	USD	78	Sell	SGD	105	–
05-Sep-2023	BNY Mellon	Buy	HKD	–	Sell	USD	–	–
05-Sep-2023	BNY Mellon	Buy	BRL	11,875	Sell	USD	2,503	(107)
05-Sep-2023	BNY Mellon	Buy	GBP	9	Sell	USD	12	–
05-Sep-2023	BNY Mellon	Buy	EUR	18	Sell	USD	18	–
05-Sep-2023	BNY Mellon	Buy	SGD	147	Sell	USD	109	–
06-Sep-2023	BNY Mellon	Buy	USD	9	Sell	SGD	12	–
06-Sep-2023	BNY Mellon	Buy	SGD	51	Sell	USD	39	–
13-Sep-2023	Citi	Buy	USD	24,086	Sell	KRW	30,900,000	718
13-Sep-2023	Citi	Buy	KRW	30,900,000	Sell	USD	23,819	(451)
15-Sep-2023	BNY Mellon	Buy	USD	822	Sell	EUR	759	(3)
15-Sep-2023	BNY Mellon	Buy	USD	3,301	Sell	EUR	3,025	19
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
15-Sep-2023	BNY Mellon	Buy	USD	13	Sell	GBP	10	–
15-Sep-2023	BNY Mellon	Buy	USD	516	Sell	SGD	700	(2)
15-Sep-2023	BNY Mellon	Buy	USD	466	Sell	SGD	626	1
15-Sep-2023	BNY Mellon	Buy	SGD	461	Sell	USD	341	–
15-Sep-2023	BNY Mellon	Buy	CNH	10,176	Sell	USD	1,412	(12)
15-Sep-2023	BNY Mellon	Buy	CZK	710	Sell	USD	32	–
15-Sep-2023	BNY Mellon	Buy	EUR	321	Sell	USD	347	1
15-Sep-2023	BNY Mellon	Buy	AUD	8,711	Sell	USD	5,695	(48)
15-Sep-2023	BNY Mellon	Buy	GBP	32,035	Sell	USD	40,791	(209)
15-Sep-2023	BNY Mellon	Buy	SGD	82,168	Sell	USD	61,146	(304)
15-Sep-2023	BNY Mellon	Buy	SEK	25,741	Sell	USD	2,414	(61)
15-Sep-2023	BNY Mellon	Buy	EUR	385,707	Sell	USD	424,345	(5,799)
19-Sep-2023	Barclays	Buy	JPY	5,335,000	Sell	USD	37,488	(708)
19-Sep-2023	JP Morgan	Buy	JPY	4,938,000	Sell	USD	35,920	(1,877)

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2023 – *(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)
03-Oct-2023	BNY Mellon	Buy	BRL	11,655	Sell	USD	2,370	$ (29)
19-Oct-2023	HSBC	Buy	USD	62,800	Sell	BRL	307,530	1,156
19-Oct-2023	HSBC	Buy	BRL	110,290	Sell	USD	22,315	(207)
27-Oct-2023	Citi	Buy	USD	3,149	Sell	MXN	53,800	27
27-Oct-2023	HSBC	Buy	USD	22,525	Sell	MXN	396,200	(469)
27-Oct-2023	HSBC	Buy	USD	26,825	Sell	MXN	460,400	105
27-Oct-2023	HSBC	Buy	MXN	495,600	Sell	USD	28,892	(129)
27-Oct-2023	JP Morgan	Buy	MXN	414,800	Sell	USD	24,111	(38)
30-Oct-2023	JP Morgan	Buy	USD	12,971	Sell	COP	55,490,000	(360)
30-Oct-2023	JP Morgan	Buy	COP	55,490,000	Sell	USD	13,700	(369)
07-Nov-2023	JP Morgan	Buy	USD	36,319	Sell	EUR	32,830	600
07-Nov-2023	JP Morgan	Buy	EUR	32,830	Sell	USD	35,831	(112)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $3,510)								$ 2,658
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(12,389))								(11,294)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(8,879))								$ (8,636)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Japan 10 Year Bond (OSE) September 2023	Citi	(125)	$ (126,138)	$ 1,104
U.S. 10 Year Ultra Note December 2023	Citi	1,933	224,439	2,591
U.S. 5 Year Note (CBT) December 2023	Citi	1,371	146,590	1,053
U.S. Ultra Bond (CBT) December 2023	Citi	831	107,588	1,408
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $–)				$ 6,156
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(3,704))				–
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(3,704))				$ 6,156

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Credit Opportunities Fund^

Portfolio of Investments as at 31 August 2023

Face Value (000's)			Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 54.40% (28 February 2023: 81.49%)				
	932	Connecticut Avenue Securities Trust 2019-R04, Series 2019 R04, Class 2B1, 144A, 10.652%, due 25/06/2039 *	983	2.95
	1,354	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.502%, due 25/07/2039 *	1,396	4.20
	570	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.652%, due 25/01/2040 *	572	1.72
	878	Fannie Mae Connecticut Avenue Securities, Series 2016 C07, Class 2M2, 9.752%, due 25/05/2029 *	923	2.77
	1,439	Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	1,423	4.28
	866	Freddie Mac Pool 'SD8245', 4.500%, due 01/09/2052	821	2.47
	1,428	Freddie Mac Pool 'SD8278', 6.000%, due 01/12/2052	1,433	4.31
	1,724	Freddie Mac STACR REMIC Trust 2020-DNA3, Series 2020 DNA3, Class B1, 144A, 10.502%, due 25/06/2050 *	1,859	5.59
	1,054	Freddie Mac STACR REMIC Trust 2020-DNA4, Series 2020 DNA4, Class B1, 144A, 11.402%, due 25/08/2050 *	1,173	3.52
	1,425	Freddie Mac STACR REMIC Trust 2020-HQA3, Series 2020 HQA3, Class B1, 144A, 11.152%, due 25/07/2050 *	1,547	4.65
	1,550	Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class M1, 144A, 6.138%, due 25/11/2041 *	1,534	4.61
	29,940	GS Mortgage Securities Trust 2017-GS5, Series 2017 GS5, Class XA, 0.974%, due 10/03/2050 *	711	2.14
EUR	600	IM Pastor 3 FTH 3, Class B, 3.877%, due 22/03/2043 *	335	1.01
EUR	874	Landmark Mortgage Securities No 2 Plc 2, Class BC, 4.147%, due 17/06/2039 *	887	2.66
	316	STACR Trust 2018-DNA3, Series 2018 DNA3, Class M2A, 144A, 7.502%, due 25/09/2048 *	317	0.95
	1,015	STACR Trust 2018-HRP2, Series 2018 HRP2, Class B1, 144A, 9.602%, due 25/02/2047 *	1,080	3.25
	645	Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	511	1.54
	49,589	Wells Fargo Commercial Mortgage Trust 2015-LC22, Series 2015 LC22, Class XA, 0.897%, due 15/09/2058 *	592	1.78
Total Mortgage-Backed Securities (Cost $17,907)			18,097	54.40
Corporate Bonds and Notes — 22.68% (28 February 2023: 7.23%)				
Canada — 1.72% (28 February 2023: 0.00%)				
	250	Baytex Energy Corp, 144A, 8.750%, due 01/04/2027	256	0.77
	340	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	314	0.95
			570	1.72
Colombia — 1.01% (28 February 2023: 0.00%)				
	330	Ecopetrol SA, 8.625%, due 19/01/2029	337	1.01
Mexico — 0.95% (28 February 2023: 0.00%)				
	510	Petroleos Mexicanos, 6.950%, due 28/01/2060	316	0.95
United States — 18.03% (28 February 2023: 6.78%)				
	270	Affinity Interactive, 144A, 6.875%, due 15/12/2027	239	0.72
	360	Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	353	1.06
	170	ANGI Group LLC, 144A, 3.875%, due 15/08/2028	137	0.41
	270	Civitas Resources Inc, 144A, 5.000%, due 15/10/2026	256	0.77
	250	Credit Acceptance Corp, 6.625%, due 15/03/2026	244	0.73
	410	Dream Finders Homes Inc, 144A, 8.250%, due 15/08/2028	417	1.25
	400	FirstCash Inc, 144A, 4.625%, due 01/09/2028	356	1.07
	350	Ford Motor Credit Co LLC, 5.584%, due 18/03/2024	348	1.05
	420	Freedom Mortgage Corp, 7.625%, due 01/05/2026	387	1.16
	330	Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	342	1.03
	170	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	170	0.51
	565	Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance Corp, 144A, 6.000%, due 01/08/2026	548	1.65
	1,030	PDC Energy Inc, 5.750%, due 15/05/2026	1,028	3.09
	235	PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	211	0.63
	290	Talos Production Inc, 12.000%, due 15/01/2026	303	0.91
	170	Uber Technologies Inc, 144A, 7.500%, due 15/05/2025	172	0.52
	190	United Wholesale Mortgage LLC, 144A, 5.500%, due 15/04/2029	165	0.50
	170	Viasat Inc, 144A, 5.625%, due 15/04/2027	152	0.46
	170	WESCO Distribution Inc, 144A, 7.125%, due 15/06/2025	171	0.51
			5,999	18.03
Zambia — 0.97% (28 February 2023: 0.00%)				
	330	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	322	0.97
Total Corporate Bonds and Notes (Cost $7,536)			7,544	22.68
Government Bonds and Notes — 19.26% (28 February 2023: 4.43%)				
Brazil — 0.92% (28 February 2023: 1.90%)				
BRL	1,620	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	307	0.92
Colombia — 0.94% (28 February 2023: 1.72%)				
COP	1,870,000	Colombian TES, Series B, 7.250%, due 26/10/2050	314	0.94

Face Value (000's)		Value (000's) $	% of Net Asset Value
United States — 17.40% (28 February 2023: 0.81%)			
3,290	United States Treasury Floating Rate Note – When Issued, 4.931%, due 31/01/2025 *	3,295	9.91
2,490	United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025 *	2,491	7.49
		5,786	17.40
Total Government Bonds and Notes (Cost $6,384)		6,407	19.26
Collective Investment Schemes — 1.89% (28 February 2023: 4.74%)			
630	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	630	1.89
Total Collective Investment Schemes (Cost $630)		630	1.89
Common Stock — 0.05% (28 February 2023: 0.05%)			
United States — 0.05% (28 February 2023: 0.05%)			
8	Danimer Scientific Inc	16	0.05
Total Common Stock (Cost $534)		16	0.05
Total Investments at fair value through profit or loss (Cost $32,991)		32,694	98.28
Credit Default Swaps — 0.20% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		68	0.20
Forward Foreign Currency Contracts — 0.47% (28 February 2023: 0.86%)			
Unrealised appreciation of contracts (see below)		157	0.47
Futures — 0.05% (28 February 2023: 0.15%)			
Unrealised appreciation of contracts (see below)		18	0.05
Total Financial Assets at fair value through profit or loss		32,937	99.00
Forward Foreign Currency Contracts — (0.71%) (28 February 2023: (0.81%))			
Unrealised depreciation of contracts (see below)		(236)	(0.71)
Futures — (0.53%) (28 February 2023: (0.38%))			
Unrealised depreciation of contracts (see below)		(177)	(0.53)
Total Financial Liabilities at fair value through profit or loss		(413)	(1.24)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		32,524	97.76
Other Assets in Excess of Liabilities		742	2.24
Total Net Assets		$33,266	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $15,042,000 or 45.22% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

ABBREVIATIONS:

REMIC – Real Estate Mortgage Investment Conduit.
BRL – Brazilian Real
COP – Colombia Peso
EUR – Euro

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	94.64
Collective investment schemes	1.86
Financial derivative instruments	0.72
Other assets	2.78
Total Assets	100.00

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Credit Opportunities Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Citi	iTraxx Europe, 1.000% – Buy	20-Jun-2028	3,030	$ 68
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $–)				$ 68
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $(37))				–
Net Appreciation of Credit Default Swaps (28 February 2023 (000's): $(37))				$ 68

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
01-Sep-2023	JP Morgan	Buy	USD	1,206	Sell	GBP	970	$ (23)
01-Sep-2023	Morgan Stanley	Buy	USD	51	Sell	GBP	40	–
01-Sep-2023	Morgan Stanley	Buy	GBP	780	Sell	USD	994	(5)
01-Sep-2023	UBS	Buy	GBP	230	Sell	USD	286	5
11-Sep-2023	Goldman Sachs	Buy	USD	460	Sell	CHF	410	(5)
19-Sep-2023	Barclays	Buy	USD	1,655	Sell	JPY	231,000	62
19-Sep-2023	JP Morgan	Buy	JPY	231,000	Sell	USD	1,680	(88)
17-Oct-2023	Goldman Sachs	Buy	USD	795	Sell	SEK	8,500	17
17-Oct-2023	Morgan Stanley	Buy	USD	385	Sell	SEK	4,200	1
17-Oct-2023	Morgan Stanley	Buy	SEK	16,900	Sell	USD	1,657	(110)
19-Oct-2023	HSBC	Buy	USD	603	Sell	BRL	2,940	14
19-Oct-2023	HSBC	Buy	BRL	1,390	Sell	USD	276	2
27-Oct-2023	Citi	Buy	USD	638	Sell	MXN	10,900	5
27-Oct-2023	Morgan Stanley	Buy	MXN	5,700	Sell	USD	331	(1)
27-Oct-2023	Morgan Stanley	Buy	MXN	5,200	Sell	USD	301	1
30-Oct-2023	JP Morgan	Buy	USD	659	Sell	COP	2,690,000	13
30-Oct-2023	JP Morgan	Buy	COP	1,280,000	Sell	USD	307	1
07-Nov-2023	JP Morgan	Buy	USD	1,836	Sell	EUR	1,660	30
17-Nov-2023	JP Morgan	Buy	USD	1,016	Sell	CNH	7,320	6
17-Nov-2023	National Australia Bank	Buy	USD	662	Sell	CNH	4,830	(4)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $403)								$ 157
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(379))								(236)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $24)								$ (79)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
E-Mini Nasdaq 100 Index September 2023	Citi	(11)	$ (3,419)	$ (97)
Euro-Bobl September 2023	Citi	15	1,889	(10)
Japan 10 Year Bond (OSE) September 2023	Citi	(2)	(2,018)	18
S&P 500 Index September 2023	Citi	(14)	(3,161)	(70)
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $69)				$ 18
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(175))				(177)
Net Depreciation of Futures Contracts (28 February 2023 (000's): $(106))				$ (159)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Multi-Sector Impact Fund^

Portfolio of Investments as at 31 August 2023

	Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 8.32% (28 February 2023: 18.58%)				
	329	Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	312	2.04
	235	Freddie Mac Pool 'SD8245', 4.500%, due 01/09/2052	223	1.46
	161	Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	153	0.99
	600	Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class M2, 144A, 7.088%, due 25/11/2041 *	587	3.83
Total Mortgage-Backed Securities (Cost $1,271)			1,275	8.32
Corporate Bonds and Notes — 46.48% (28 February 2023: 59.55%)				
Airlines — 1.56% (28 February 2023: 1.76%)				
	122	Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	118	0.78
	120	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	120	0.78
			238	1.56
Auto Manufacturers — 3.47% (28 February 2023: 4.84%)				
	190	General Motors Co, 5.600%, due 15/10/2032	183	1.20
	185	Nissan Motor Acceptance Co LLC, 144A, 2.750%, due 09/03/2028	156	1.02
EUR	195	Volvo Car AB, 2.500%, due 07/10/2027	192	1.25
			531	3.47
Banks — 7.45% (28 February 2023: 7.54%)				
	200	Banco do Brasil SA/Cayman, 144A, 6.250%, due 18/04/2030	199	1.30
	155	Bank of America Corp, 2.456%, due 22/10/2025 *	149	0.97
EUR	200	BNP Paribas SA, 0.375%, due 14/10/2027 *	193	1.26
	220	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	204	1.34
	200	JPMorgan Chase & Co, 0.768%, due 09/08/2025 *	190	1.24
	215	UBS AG/London, 144A, 0.700%, due 09/08/2024	205	1.34
			1,140	7.45
Diversified Financial Services — 2.33% (28 February 2023: 3.70%)				
	160	Air Lease Corp, 0.800%, due 18/08/2024	152	0.99
	225	XP Inc, 144A, 3.250%, due 01/07/2026	205	1.34
			357	2.33
Electric — 1.35% (28 February 2023: 1.42%)				
	238	AES Panama Generation Holdings SRL, 4.375%, due 31/05/2030	206	1.35
Electronics — 2.03% (28 February 2023: 2.06%)				
	170	Jabil Inc, 3.600%, due 15/01/2030	152	0.99
	190	Vontier Corp, 2.400%, due 01/04/2028	159	1.04
			311	2.03
Energy – Alternate Sources — 1.20% (28 February 2023: 1.17%)				
EUR	205	Vestas Wind Systems Finance BV, 2.000%, due 15/06/2034	184	1.20
Engineering & Construction — 0.75% (28 February 2023: 0.75%)				
	120	Brundage-Bone Concrete Pumping Holdings Inc, 144A, 6.000%, due 01/02/2026	115	0.75
Food — 2.09% (28 February 2023: 3.42%)				
GBP	135	Co-Operative Group Ltd, 5.125%, due 17/05/2024	169	1.11
	155	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc, 5.125%, due 01/02/2028	151	0.98
			320	2.09
Healthcare-Services: 1.96% (28 February 2023: 2.03%)				
	160	CHS/Community Health Systems Inc, 144A, 8.000%, due 15/03/2026	156	1.02
	145	HCA Inc, 5.000%, due 15/03/2024	144	0.94
			300	1.96
Investment Companies — 1.53% (28 February 2023: 2.59%)				
	135	Ares Capital Corp, 2.150%, due 15/07/2026	119	0.78
	130	Main Street Capital Corp, 3.000%, due 14/07/2026	115	0.75
			234	1.53
Mining — 3.41% (28 February 2023: 3.46%)				
	220	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	214	1.40
	175	FMG Resources August 2006 Pty Ltd, 144A, 4.375%, due 01/04/2031	147	0.96
	175	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	162	1.05
			523	3.41
Multi-National — 2.74% (28 February 2023: 3.87%)				
MXN	4,040	International Bank for Reconstruction & Development, 4.250%, due 22/01/2026	207	1.35
BRL	1,150	International Bank for Reconstruction & Development, 5.000%, due 22/01/2026	213	1.39
			420	2.74
Oil & Gas — 7.22% (28 February 2023: 8.11%)				
	150	Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026	151	0.99

	Face Value (000's)		Value (000's) $	% of Net Asset Value
	60	Civitas Resources Inc, 144A, 8.375%, due 01/07/2028	62	0.40
	150	CNX Resources Corp, 144A, 7.250%, due 14/03/2027	150	0.98
	155	Ecopetrol SA, 4.125%, due 16/01/2025	151	0.98
	120	Energian Israel Finance Ltd, 144A, 4.875%, due 30/03/2026	113	0.74
	40	Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	39	0.26
	140	Occidental Petroleum Corp, 6.125%, due 01/01/2031	141	0.92
	140	Talos Production Inc, 12.000%, due 15/01/2026	146	0.95
	165	Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	153	1.00
			1,106	7.22
Packaging & Containers — 2.02% (28 February 2023: 2.04%)				
	90	Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028	79	0.51
	85	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC, 144A, 4.000%, due 15/10/2027	76	0.50
	175	Sealed Air Corp, 144A, 1.573%, due 15/10/2026	154	1.01
			309	2.02
Pipelines — 1.91% (28 February 2023: 1.98%)				
	55	Cheniere Corpus Christi Holdings LLC, 2.742%, due 31/12/2039	43	0.28
	155	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	144	0.94
	105	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	106	0.69
			293	1.91
Semiconductors — 1.21% (28 February 2023: 1.21%)				
	235	Micron Technology Inc, 2.703%, due 15/04/2032	186	1.21
Transportation — 1.29% (28 February 2023: 1.25%)				
EUR	220	FedEx Corp, 0.450%, due 04/05/2029	197	1.29
Water — 0.96% (28 February 2023: 1.00%)				
	150	Solaris Midstream Holdings LLC, 144A, 7.625%, due 01/04/2026	148	0.96
Total Corporate Bonds and Notes (Cost $7,101)			7,118	46.48
Government Bonds and Notes — 35.85% (28 February 2023: 10.56%)				
Sovereign — 35.85% (28 February 2023: 10.56%)				
BRL	640	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	123	0.80
BRL	3,370	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	639	4.17
COP	3,623,000	Colombian TES, Series B, 7.000%, due 26/03/2031	736	4.80
	200	Export-Import Bank of India, 144A, 5.500%, due 18/01/2033	197	1.29
	3,790	United States Treasury Floating Rate Note – When Issued, 4.931%, due 31/01/2025 *	3,796	24.79
			5,491	35.85
Total Government Bonds and Notes (Cost $5,238)			5,491	35.85
Collective Investment Schemes — 6.08% (28 February 2023: 0.00%)				
	931	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	931	6.08
Total Collective Investment Schemes (Cost $931)			931	6.08
Total Investments at fair value through profit or loss (Cost $14,541)			14,815	96.73
Credit Default Swaps — 0.03% (28 February 2023: 0.22%)				
Unrealised appreciation of contracts (see below)			4	0.03
Forward Foreign Currency Contracts — 0.25% (28 February 2023: 0.58%)				
Unrealised appreciation of contracts (see below)			38	0.25
Futures — 0.43% (28 February 2023: 0.00%)				
Unrealised appreciation of contracts (see below)			66	0.43
Total Financial Assets at fair value through profit or loss			14,923	97.44
Credit Default Swaps — (0.27%) (28 February 2023: 0.00%)				
Unrealised depreciation of contracts (see below)			(41)	(0.27)
Forward Foreign Currency Contracts — (0.49%) (28 February 2023: (0.43%))				
Unrealised depreciation of contracts (see below)			(74)	(0.49)
Total Financial Liabilities at fair value through profit or loss			(115)	(0.76)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			14,808	96.68
Other Assets in Excess of Liabilities			508	3.32
Total Net Assets			$15,316	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $3,956,000 or 25.84% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2023.

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

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Multi-Sector Impact Fund^

Portfolio of Investments as at 31 August 2023 – *(continued)*

ABBREVIATIONS:

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	89.56
Collective investment schemes	6.01
Financial derivative instruments	0.70
Other assets	3.73
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Citi	CDX.NA.HY, 5.000% – Buy	20-Jun-2028	1,480	$ (41)
Citi	CDX.NA.HY, 5.000% – Sell	20-Dec-2023	1,350	4
Unrealised Appreciation of Credit Default Swaps (28 February 2023 (000's): $33)				$ 4
Unrealised Depreciation of Credit Default Swaps (28 February 2023 (000's): $–)				(41)
Net Depreciation of Credit Default Swaps (28 February 2023 (000's): $33)				$ (37)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
01-Sep-2023	JP Morgan	Buy	USD	149	Sell	GBP	120	$ (3)
15-Sep-2023	BNY Mellon	Buy	EUR	98	Sell	USD	108	(1)
15-Sep-2023	BNY Mellon	Buy	GBP	20	Sell	USD	26	–
19-Sep-2023	Barclays	Buy	JPY	14,000	Sell	USD	98	(2)
19-Sep-2023	Citi	Buy	JPY	53,000	Sell	USD	388	(22)
19-Sep-2023	JP Morgan	Buy	JPY	64,000	Sell	USD	466	(24)
19-Oct-2023	HSBC	Buy	USD	1,008	Sell	BRL	4,930	19
19-Oct-2023	HSBC	Buy	BRL	1,410	Sell	USD	285	(3)
27-Oct-2023	Citi	Buy	USD	211	Sell	MXN	3,600	2
27-Oct-2023	HSBC	Buy	USD	344	Sell	MXN	5,900	1
27-Oct-2023	HSBC	Buy	USD	290	Sell	MXN	5,100	(6)
27-Oct-2023	HSBC	Buy	MXN	6,200	Sell	USD	361	(1)
27-Oct-2023	JP Morgan	Buy	MXN	5,300	Sell	USD	308	–
30-Oct-2023	JP Morgan	Buy	USD	171	Sell	COP	730,000	(5)
30-Oct-2023	JP Morgan	Buy	COP	730,000	Sell	USD	180	(5)
07-Nov-2023	JP Morgan	Buy	USD	940	Sell	EUR	850	16
07-Nov-2023	JP Morgan	Buy	EUR	180	Sell	USD	196	(1)
08-Dec-2023	JP Morgan	Buy	USD	138	Sell	GBP	110	(1)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $86)								$ 38
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(64))								(74)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $22)								$ (36)

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 2023	Citi	29	$ 3,367	$ 34
U.S. 5 Year Note (CBT) December 2023	Citi	18	1,925	14
U.S. Ultra Bond (CBT) December 2023	Citi	11	1,424	18
Unrealised Appreciation of Futures Contracts (28 February 2023 (000's): $–)				$ 66
Unrealised Depreciation of Futures Contracts (28 February 2023 (000's): $(123))				–
Net Appreciation of Futures Contracts (28 February 2023 (000's): $(123))				$ 66

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

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Value Fund

Portfolio of Investments as at 31 August 2023

	Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — 93.83% (28 February 2023: 99.17%)				
Airlines — 1.29% (28 February 2023: 0.82%)				
	248	United Airlines Holdings Inc	12,344	1.29
Banks — 5.21% (28 February 2023: 10.33%)				
	1,210	First Horizon Corp	15,175	1.58
	51	Goldman Sachs Group Inc/The	16,768	1.75
	437	Wells Fargo & Co	18,045	1.88
			49,988	5.21
Beverages — 1.32% (28 February 2023: 1.17%)				
	48	Constellation Brands Inc 'A'	12,631	1.32
Biotechnology — 4.38% (28 February 2023: 5.57%)				
	57	Biogen Inc	15,137	1.58
	100	BioNTech SE ADR	12,129	1.26
	193	Gilead Sciences Inc	14,770	1.54
			42,036	4.38
Chemicals — 2.62% (28 February 2023: 2.02%)				
EUR	51	Air Liquide SA	9,266	0.97
	186	Eastman Chemical Co	15,816	1.65
			25,082	2.62
Coal — 0.66% (28 February 2023: 0.00%)				
	152	Teck Resources Ltd	6,298	0.66
Commercial Services — 1.09% (28 February 2023: 0.00%)				
	182	Block Inc	10,490	1.09
Cosmetics & Personal Care — 1.90% (28 February 2023: 2.71%)				
	868	Coty Inc 'A'	10,046	1.05
GBP	1,992	Haleon Plc	8,158	0.85
			18,204	1.90
Distribution & Wholesale — 1.36% (28 February 2023: 1.10%)				
JPY	799	Marubeni Corp	13,023	1.36
Diversified Financial Services — 3.43% (28 February 2023: 2.60%)				
	200	Apollo Global Management Inc	17,473	1.82
	151	Capital One Financial Corp	15,464	1.61
			32,937	3.43
Electric — 6.89% (28 February 2023: 6.47%)				
	840	AES Corp/The	15,070	1.57
	154	American Electric Power Co Inc	12,098	1.26
	197	Constellation Energy Corp	20,555	2.14
	585	Vistra Corp	18,374	1.92
			66,097	6.89
Electronics — 0.95% (28 February 2023: 1.32%)				
	242	Sensata Technologies Holding Plc	9,110	0.95
Energy – Alternate Sources — 1.09% (28 February 2023: 1.79%)				
	399	Fluence Energy Inc	10,502	1.09
Environmental Control — 1.01% (28 February 2023: 0.00%)				
	57	Clean Harbors Inc	9,686	1.01
Healthcare-Services — 2.42% (28 February 2023: 2.09%)				
	49	UnitedHealth Group Inc	23,204	2.42
Insurance — 8.14% (28 February 2023: 7.60%)				
	476	American International Group Inc	27,844	2.90
	582	Equitable Holdings Inc	16,751	1.75
	47	Everest Group Ltd	16,911	1.76
	943	MGIC Investment Corp	16,566	1.73
			78,072	8.14
Internet — 5.79% (28 February 2023: 6.89%)				
HKD	760	Alibaba Group Holding Ltd	8,828	0.92
	103	Expedia Group Inc	11,176	1.16
	47	Meta Platforms Inc 'A'	13,970	1.46
	456	Uber Technologies Inc	21,540	2.25
			55,514	5.79
Lodging — 2.01% (28 February 2023: 2.97%)				
	196	Las Vegas Sands Corp	10,737	1.12
	193	MGM Resorts International	8,498	0.89
			19,235	2.01
Machinery – Diversified — 1.65% (28 February 2023: 1.57%)				
	570	CNH Industrial NV	7,852	0.82
	201	Flowserve Corp	7,945	0.83
			15,797	1.65
Mining — 3.86% (28 February 2023: 5.43%)				
	595	Freeport-McMoRan Inc	23,757	2.48
	118	Royal Gold Inc	13,219	1.38
			36,976	3.86
Miscellaneous Manufacturing — 1.57% (28 February 2023: 1.21%)				
EUR	100	Siemens AG	15,074	1.57
Oil & Gas — 10.54% (28 February 2023: 9.97%)				
	408	APA Corp	17,856	1.86
	487	EQT Corp	21,055	2.20
	497	Noble Corp Plc	26,220	2.73
	110	Pioneer Natural Resources Co	26,044	2.72
	157	TotalEnergies SE ADR	9,892	1.03
			101,067	10.54
Oil & Gas Services — 3.03% (28 February 2023: 3.46%)				
	481	Baker Hughes Co 'A'	17,401	1.81
	198	Schlumberger NV	11,682	1.22
			29,083	3.03
Pharmaceuticals — 6.26% (28 February 2023: 4.16%)				
	74	AbbVie Inc	10,932	1.14
	197	AstraZeneca Plc ADR	13,351	1.39
	221	Johnson & Johnson	35,785	3.73
			60,068	6.26
Pipelines — 1.88% (28 February 2023: 1.90%)				
	515	Enbridge Inc	18,070	1.88
Real Estate — 0.79% (28 February 2023: 0.86%)				
	97	Howard Hughes Holdings Inc	7,596	0.79
Retail — 1.25% (28 February 2023: 0.78%)				
	168	Bloomin' Brands Inc	4,725	0.49
	59	Ross Stores Inc	7,222	0.76
			11,947	1.25
Semiconductors — 3.29% (28 February 2023: 2.44%)				
	252	Micron Technology Inc	17,640	1.84
	149	Taiwan Semiconductor Manufacturing Co Ltd ADR	13,957	1.45
			31,597	3.29
Software — 5.49% (28 February 2023: 5.91%)				
	147	Fiserv Inc	17,853	1.86
	34	Microsoft Corp	11,177	1.16
	197	Oracle Corp	23,658	2.47
			52,688	5.49
Transportation — 2.66% (28 February 2023: 0.00%)				
	140	Canadian Pacific Kansas City Ltd	11,100	1.16
	65	Union Pacific Corp	14,381	1.50
			25,481	2.66
Total Common Stock (Cost $793,686)			899,897	93.83
Real Estate Investment Trusts — 1.48% (28 February 2023: 0.00%)				
REITS — 1.48% (28 February 2023: 0.00%)				
	78	American Tower Corp	14,176	1.48
Total Real Estate Investment Trusts (Cost $14,643)			14,176	1.48
Total Investments at fair value through profit or loss (Cost $808,329)			914,073	95.31
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)				
Unrealised appreciation of contracts (see below)			28	–
Total Financial Assets at fair value through profit or loss			914,101	95.31
Forward Foreign Currency Contracts — (0.16%) (28 February 2023: (0.10%))				
Unrealised depreciation of contracts (see below)			(1,547)	(0.16)
Total Financial Liabilities at fair value through profit or loss			(1,547)	(0.16)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			912,554	95.15
Other Assets in Excess of Liabilities			46,519	4.85
Total Net Assets			$959,073	100.00

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

ABBREVIATIONS:

ADR – American Depositary Receipt.
EUR – Euro
GBP – British Pound
HKD – Hong Kong Dollar
JPY – Japanese Yen

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Value Fund

Portfolio of Investments as at 31 August 2023 – *(continued)*

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	94.97
Financial derivative instruments	–
Other assets	5.03
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	81	Sell	EUR	75	$ 1
05-Sep-2023	BNY Mellon	Buy	USD	183	Sell	SGD	247	–
05-Sep-2023	BNY Mellon	Buy	EUR	24	Sell	USD	26	–
06-Sep-2023	BNY Mellon	Buy	USD	47	Sell	SGD	63	–
06-Sep-2023	BNY Mellon	Buy	SGD	–	Sell	USD	–	–
06-Sep-2023	BNY Mellon	Buy	SGD	–	Sell	USD	–	–
15-Sep-2023	BNY Mellon	Buy	USD	5,179	Sell	EUR	4,749	25
15-Sep-2023	BNY Mellon	Buy	USD	13	Sell	EUR	12	–
15-Sep-2023	BNY Mellon	Buy	USD	58	Sell	SGD	78	–
15-Sep-2023	BNY Mellon	Buy	SGD	5	Sell	USD	4	–
15-Sep-2023	BNY Mellon	Buy	SGD	1,991	Sell	USD	1,482	(7)
15-Sep-2023	BNY Mellon	Buy	EUR	102,031	Sell	USD	112,257	(1,540)
15-Sep-2023	BNY Mellon	Buy	EUR	528	Sell	USD	571	2
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $10)								$ 28
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(976))								(1,547)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(966))								$ (1,519)

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Appreciation Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — 98.22% (28 February 2023: 93.97%)			
Banks — 4.04% (28 February 2023: 5.28%)			
60	Bank of America Corp	1,708	0.86
32	JPMorgan Chase & Co	4,643	2.34
46	US Bancorp	1,667	0.84
		8,018	4.04
Beverages — 2.67% (28 February 2023: 2.85%)			
39	Coca-Cola Co/The	2,324	1.17
17	PepsiCo Inc	2,982	1.50
		5,306	2.67
Building Materials — 0.95% (28 February 2023: 0.85%)			
9	Vulcan Materials Co	1,880	0.95
Chemicals — 4.54% (28 February 2023: 4.64%)			
11	Air Products & Chemicals Inc	3,116	1.57
8	Ecolab Inc	1,520	0.77
19	PPG Industries Inc	2,747	1.38
6	Sherwin-Williams Co/The	1,639	0.82
		9,022	4.54
Commercial Services — 2.29% (28 February 2023: 2.23%)			
16	Automatic Data Processing Inc	4,116	2.07
7	PayPal Holdings Inc	436	0.22
		4,552	2.29
Computers — 6.69% (28 February 2023: 5.41%)			
71	Apple Inc	13,285	6.69
Cosmetics & Personal Care — 1.52% (28 February 2023: 1.47%)			
20	Procter & Gamble Co/The	3,019	1.52
Diversified Financial Services — 4.83% (28 February 2023: 4.58%)			
9	CME Group Inc	1,851	0.93
15	Intercontinental Exchange Inc	1,809	0.91
24	Visa Inc 'A'	5,940	2.99
		9,600	4.83
Electric — 1.18% (28 February 2023: 1.27%)			
16	NextEra Energy Inc	1,101	0.56
18	Sempra	1,233	0.62
		2,334	1.18
Electrical Components & Equipment — 1.27% (28 February 2023: 0.89%)			
26	Emerson Electric Co	2,524	1.27
Electronics — 2.22% (28 February 2023: 2.46%)			
23	Honeywell International Inc	4,411	2.22
Environmental Control — 1.62% (28 February 2023: 1.68%)			
20	Waste Management Inc	3,210	1.62
Food — 1.30% (28 February 2023: 1.29%)			
4	McCormick & Co Inc/MD	355	0.18
31	Mondelez International Inc	2,224	1.12
		2,579	1.30
Healthcare-Products — 2.79% (28 February 2023: 3.08%)			
7	Stryker Corp	1,886	0.95
7	Thermo Fisher Scientific Inc	3,658	1.84
		5,544	2.79
Healthcare-Services — 2.58% (28 February 2023: 3.11%)			
11	UnitedHealth Group Inc	5,133	2.58
Insurance — 7.64% (28 February 2023: 7.66%)			
–	Berkshire Hathaway Inc	7,647	3.85
16	Hartford Financial Services Group Inc/The	1,126	0.56
21	Progressive Corp/The	2,739	1.38
23	Travelers Cos Inc/The	3,669	1.85
		15,181	7.64
Internet — 8.95% (28 February 2023: 5.69%)			
25	Alphabet Inc	3,377	1.70
29	Alphabet Inc 'A'	4,006	2.02
43	Amazon.com Inc	5,943	2.99
8	Meta Platforms Inc 'A'	2,267	1.14
5	Netflix Inc	2,179	1.10
		17,772	8.95
Iron/Steel — 0.71% (28 February 2023: 1.09%)			
53	ArcelorMittal SA	1,415	0.71
Media — 1.69% (28 February 2023: 1.98%)			
56	Comcast Corp	2,612	1.32
9	Walt Disney Co/The	739	0.37
		3,351	1.69
Miscellaneous Manufacturing — 1.12% (28 February 2023: 1.03%)			
10	Eaton Corp Plc	2,229	1.12
Oil & Gas — 1.43% (28 February 2023: 1.53%)			
12	Pioneer Natural Resources Co	2,841	1.43
Packaging & Containers — 0.58% (28 February 2023: 0.65%)			
21	Ball Corp	1,150	0.58
Pharmaceuticals — 9.91% (28 February 2023: 9.05%)			
12	AbbVie Inc	1,708	0.86
12	Becton Dickinson & Co	3,260	1.64
7	Eli Lilly & Co	3,664	1.84
26	Johnson & Johnson	4,279	2.16
48	Merck & Co Inc	5,250	2.64
43	Pfizer Inc	1,528	0.77
		19,689	9.91
Pipelines — 0.68% (28 February 2023: 0.73%)			
78	Kinder Morgan Inc	1,348	0.68
Retail — 6.03% (28 February 2023: 5.87%)			
2	Costco Wholesale Corp	1,243	0.62
9	Home Depot Inc/The	2,914	1.47
57	TJX Cos Inc/The	5,258	2.65
16	Walmart Inc	2,569	1.29
		11,984	6.03
Semiconductors — 3.60% (28 February 2023: 1.79%)			
3	ASML Holding NV	1,961	0.99
13	Marvell Technology Inc	738	0.37
9	NVIDIA Corp	4,444	2.24
		7,143	3.60
Software — 11.69% (28 February 2023: 9.29%)			
6	Adobe Inc	3,469	1.75
50	Microsoft Corp	16,408	8.26
28	Oracle Corp	3,339	1.68
		23,216	11.69
Telecommunications — 1.20% (28 February 2023: 2.55%)			
7	Arista Networks Inc	1,387	0.70
7	T-Mobile US Inc	992	0.50
		2,379	1.20
Transportation — 2.50% (28 February 2023: 2.88%)			
17	Canadian Pacific Kansas City Ltd	1,362	0.69
4	Union Pacific Corp	915	0.46
16	United Parcel Service Inc 'B'	2,685	1.35
		4,962	2.50
Total Common Stock (Cost $141,191)		195,077	98.22
Real Estate Investment Trusts — 1.11% (28 February 2023: 1.32%)			
REITS — 1.11% (28 February 2023: 1.32%)			
12	American Tower Corp	2,202	1.11
Total Real Estate Investment Trusts (Cost $2,146)		2,202	1.11
Total Investments at fair value through profit or loss (Cost $143,337)		197,279	99.33
Total Financial Assets at fair value through profit or loss		197,279	99.33
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)			
Unrealised depreciation of contracts (see below)		–	–
Total Financial Liabilities at fair value through profit or loss		–	–
Total Financial Assets and Financial Liabilities at fair value through profit or loss		197,279	99.33
Other Assets in Excess of Liabilities		1,325	0.67
Total Net Assets		$198,604	100.00

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

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	99.06
Other assets	0.94
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Appreciation Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	EUR	20	Sell	USD	22	$ –
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $–)								$ –
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $–)								–
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $–)								$ –

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 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — 96.57% (28 February 2023: 94.00%)			
Apparel — 1.50% (28 February 2023: 2.34%)			
227	NIKE Inc	23,055	1.50
Auto Manufacturers — 0.82% (28 February 2023: 0.78%)			
49	Tesla Inc	12,569	0.82
Auto Parts & Equipment — 1.16% (28 February 2023: 1.59%)			
176	Aptiv Plc	17,893	1.16
Beverages — 2.19% (28 February 2023: 2.54%)			
586	Monster Beverage Corp	33,651	2.19
Chemicals — 1.76% (28 February 2023: 1.40%)			
100	Sherwin-Williams Co/The	27,062	1.76
Commercial Services — 3.49% (28 February 2023: 4.38%)			
307	PayPal Holdings Inc	19,168	1.25
88	S&P Global Inc	34,504	2.24
		53,672	3.49
Computers — 4.92% (28 February 2023: 4.50%)			
403	Apple Inc	75,784	4.92
Cosmetics & Personal Care — 1.15% (28 February 2023: 1.77%)			
110	Estee Lauder Cos Inc/The 'A'	17,692	1.15
Distribution & Wholesale — 2.23% (28 February 2023: 2.87%)			
48	WW Grainger Inc	34,348	2.23
Diversified Financial Services — 4.84% (28 February 2023: 5.87%)			
303	Visa Inc 'A'	74,558	4.84
Electric — 1.04% (28 February 2023: 0.97%)			
241	NextEra Energy Inc	16,075	1.04
Electronics — 1.43% (28 February 2023: 2.13%)			
117	Honeywell International Inc	21,978	1.43
Healthcare-Products — 7.45% (28 February 2023: 8.51%)			
342	Alcon Inc	28,353	1.84
102	Intuitive Surgical Inc	31,839	2.07
83	Stryker Corp	23,420	1.52
56	Thermo Fisher Scientific Inc	31,163	2.02
		114,775	7.45
Healthcare-Services — 3.15% (28 February 2023: 3.99%)			
102	UnitedHealth Group Inc	48,503	3.15
Insurance — 1.65% (28 February 2023: 1.78%)			
131	Marsh & McLennan Cos Inc	25,459	1.65
Internet — 19.28% (28 February 2023: 16.25%)			
822	Amazon.com Inc	113,424	7.36
217	Meta Platforms Inc 'A'	64,159	4.17
116	Netflix Inc	50,226	3.26
148	Palo Alto Networks Inc	36,037	2.34
92	Sea Ltd ADR	3,466	0.22
629	Uber Technologies Inc	29,720	1.93
		297,032	19.28
Miscellaneous Manufacturing — 2.26% (28 February 2023: 2.55%)			
151	Eaton Corp Plc	34,801	2.26
Pharmaceuticals — 4.33% (28 February 2023: 4.30%)			
219	Dexcom Inc	22,114	1.43
31	Eli Lilly & Co	17,129	1.11
144	Zoetis Inc	27,510	1.79
		66,753	4.33
Retail — 0.22% (28 February 2023: 1.08%)			
27	Target Corp	3,429	0.22
Semiconductors — 10.51% (28 February 2023: 7.23%)			
40	ASML Holding NV	26,703	1.73
354	Intel Corp	12,427	0.81
249	NVIDIA Corp	122,825	7.97
		161,955	10.51
Software — 18.70% (28 February 2023: 15.08%)			
69	Adobe Inc	38,604	2.51
96	Atlassian Corp	19,645	1.28
39	Intuit Inc	20,856	1.35
371	Microsoft Corp	121,584	7.89
164	Salesforce Inc	36,248	2.35
179	Splunk Inc	21,704	1.41
129	Unity Software Inc	4,778	0.31
101	Workday Inc 'A'	24,670	1.60
		288,089	18.70
Transportation — 2.49% (28 February 2023: 2.09%)			
72	Union Pacific Corp	15,815	1.03
133	United Parcel Service Inc 'B'	22,554	1.46
		38,369	2.49
Total Common Stock (Cost $1,082,310)		1,487,502	96.57
Real Estate Investment Trusts — 1.59% (28 February 2023: 1.68%)			
REITS — 1.59% (28 February 2023: 1.68%)			
31	Equinix Inc	24,592	1.59
Total Real Estate Investment Trusts (Cost $15,492)		24,592	1.59
Total Investments at fair value through profit or loss (Cost $1,097,802)		1,512,094	98.16
Forward Foreign Currency Contracts — 0.02% (28 February 2023: 0.02%)			
Unrealised appreciation of contracts (see below)		280	0.02
Total Financial Assets at fair value through profit or loss		1,512,374	98.18
Forward Foreign Currency Contracts — (0.15%) (28 February 2023: (0.12%))			
Unrealised depreciation of contracts (see below)		(2,302)	(0.15)
Total Financial Liabilities at fair value through profit or loss		(2,302)	(0.15)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,510,072	98.03
Other Assets in Excess of Liabilities		30,309	1.97
Total Net Assets		$1,540,381	100.00

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

ABBREVIATIONS:

ADR – American Depositary Receipt.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	97.05
Financial derivative instruments	0.02
Other assets	2.93
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Large Cap Growth Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	USD	1,538	Sell	BRL	7,653	$	(7)
05-Sep-2023	BNY Mellon	Buy	USD	20,328	Sell	BRL	99,536		244
05-Sep-2023	BNY Mellon	Buy	USD	15	Sell	EUR	14		–
05-Sep-2023	BNY Mellon	Buy	USD	211	Sell	GBP	166		1
05-Sep-2023	BNY Mellon	Buy	EUR	74	Sell	USD	80		–
05-Sep-2023	BNY Mellon	Buy	BRL	107,189	Sell	USD	22,596		(968)
05-Sep-2023	BNY Mellon	Buy	GBP	36	Sell	USD	47		–
15-Sep-2023	BNY Mellon	Buy	USD	2,981	Sell	EUR	2,716		35
15-Sep-2023	BNY Mellon	Buy	USD	45	Sell	EUR	42		–
15-Sep-2023	BNY Mellon	Buy	EUR	71,651	Sell	USD	78,825		(1,074)
15-Sep-2023	BNY Mellon	Buy	EUR	96	Sell	USD	102		–
03-Oct-2023	BNY Mellon	Buy	BRL	101,184	Sell	USD	20,578		(253)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $286)								$	280
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,551))									(2,302)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,265))								$	(2,022)

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Aggressive Growth Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — 98.84% (28 February 2023: 95.22%)			
Beverages — 1.97% (28 February 2023: 1.70%)			
26	Diageo Plc ADR	4,254	1.97
Biotechnology — 14.62% (28 February 2023: 14.46%)			
28	Biogen Inc	7,524	3.48
103	Ionis Pharmaceuticals Inc	4,136	1.92
56	Ultragenyx Pharmaceutical Inc	2,058	0.95
51	Vertex Pharmaceuticals Inc	17,851	8.27
		31,569	14.62
Building Materials — 3.49% (28 February 2023: 3.56%)			
128	Johnson Controls International plc	7,533	3.49
Computers — 7.94% (28 February 2023: 6.43%)			
12	Accenture Plc 'A'	3,786	1.75
56	Crowdstrike Holdings Inc	9,107	4.22
41	Seagate Technology Holdings Plc	2,891	1.34
30	Western Digital Corp	1,368	0.63
		17,152	7.94
Diversified Financial Services — 0.63% (28 February 2023: 0.67%)			
21	Cohen & Steers Inc	1,356	0.63
Electronics — 4.94% (28 February 2023: 6.57%)			
81	TE Connectivity Ltd	10,676	4.94
Entertainment — 3.98% (28 February 2023: 4.72%)			
53	Madison Square Garden Entertainment Corp 'A'	1,692	0.78
39	Madison Square Garden Sports Corp	6,909	3.20
		8,601	3.98
Healthcare-Products — 1.52% (28 February 2023: 2.10%)			
17	Insulet Corp	3,274	1.52
Healthcare-Services — 9.49% (28 February 2023: 9.41%)			
21	Charles River Laboratories International Inc	4,421	2.05
34	UnitedHealth Group Inc	16,079	7.44
		20,500	9.49
Home Furnishings — 1.56% (28 February 2023: 1.46%)			
40	Dolby Laboratories Inc 'A'	3,372	1.56
Internet — 6.38% (28 February 2023: 5.83%)			
35	Airbnb Inc	4,568	2.12
47	Etsy Inc	3,475	1.61
10	Match Group Inc	472	0.22
8	Meta Platforms Inc 'A'	2,457	1.14
102	Pinterest Inc	2,796	1.29
		13,768	6.38
Media — 9.71% (28 February 2023: 10.44%)			
260	Comcast Corp	12,176	5.64
16	Liberty Broadband Corp	1,476	0.68
74	Liberty Media Corp-Liberty Formula One	5,090	2.36
18	Liberty Media Corp-Liberty SiriusXM	451	0.21
134	Warner Bros Discovery Inc	1,767	0.82
		20,960	9.71
Mining — 1.97% (28 February 2023: 1.49%)			
106	Freeport-McMoRan Inc	4,247	1.97
Pharmaceuticals — 2.17% (28 February 2023: 2.14%)			
32	AbbVie Inc	4,689	2.17
Retail — 2.32% (28 February 2023: 0.00%)			
17	Starbucks Corp	1,657	0.77
36	TJX Cos Inc/The	3,346	1.55
		5,003	2.32
Semiconductors — 12.02% (28 February 2023: 11.40%)			
23	Broadcom Inc	20,867	9.67
106	Wolfspeed Inc	5,082	2.35
		25,949	12.02
Software — 14.13% (28 February 2023: 12.84%)			
56	Autodesk Inc	12,418	5.75
40	DocuSign Inc 'A'	2,027	0.94
57	Doximity Inc	1,355	0.63
19	HubSpot Inc	10,629	4.92
26	Snowflake Inc	4,071	1.89
		30,500	14.13
Telecommunications — 0.00% (28 February 2023: 0.00%)			
24	GCI Liberty, Inc. Escrow ∞	–	–
Total Common Stock (Cost $152,332)		213,403	98.84
Total Investments at fair value through profit or loss (Cost $152,332)		213,403	98.84

Shares (000's)	Value (000's) $	% of Net Asset Value
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)		
Unrealised appreciation of contracts (see below)	4	–
Total Financial Assets at fair value through profit or loss	213,407	98.84
Forward Foreign Currency Contracts — (0.04%) (28 February 2023: (0.10%))		
Unrealised depreciation of contracts (see below)	(86)	(0.04)
Total Financial Liabilities at fair value through profit or loss	(86)	(0.04)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	213,321	98.80
Other Assets in Excess of Liabilities	2,595	1.20
Total Net Assets	$215,916	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.

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	98.17
Financial derivative instruments	–
Other assets	1.83
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Aggressive Growth Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	AUD	–	$ –
05-Sep-2023	BNY Mellon	Buy	USD	1	Sell	EUR	1	–
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
05-Sep-2023	BNY Mellon	Buy	GBP	8	Sell	USD	10	–
05-Sep-2023	BNY Mellon	Buy	EUR	20	Sell	USD	22	–
15-Sep-2023	BNY Mellon	Buy	USD	162	Sell	AUD	253	(1)
15-Sep-2023	BNY Mellon	Buy	USD	167	Sell	AUD	256	2
15-Sep-2023	BNY Mellon	Buy	USD	2	Sell	CHF	2	–
15-Sep-2023	BNY Mellon	Buy	USD	40	Sell	CNH	295	–
15-Sep-2023	BNY Mellon	Buy	USD	39	Sell	EUR	35	–
15-Sep-2023	BNY Mellon	Buy	USD	21	Sell	GBP	16	–
15-Sep-2023	BNY Mellon	Buy	USD	2	Sell	SEK	19	–
15-Sep-2023	BNY Mellon	Buy	USD	21	Sell	SEK	219	–
15-Sep-2023	BNY Mellon	Buy	USD	203	Sell	SGD	273	1
15-Sep-2023	BNY Mellon	Buy	USD	186	Sell	SGD	253	(1)
15-Sep-2023	BNY Mellon	Buy	SGD	7,394	Sell	USD	5,502	(27)
15-Sep-2023	BNY Mellon	Buy	SGD	2	Sell	USD	1	–
15-Sep-2023	BNY Mellon	Buy	SEK	444	Sell	USD	42	(1)
15-Sep-2023	BNY Mellon	Buy	GBP	232	Sell	USD	295	(2)
15-Sep-2023	BNY Mellon	Buy	EUR	794	Sell	USD	874	(12)
15-Sep-2023	BNY Mellon	Buy	CNH	5,010	Sell	USD	695	(6)
15-Sep-2023	BNY Mellon	Buy	CHF	49	Sell	USD	56	(1)
15-Sep-2023	BNY Mellon	Buy	AUD	147	Sell	USD	94	1
15-Sep-2023	BNY Mellon	Buy	AUD	6,575	Sell	USD	4,296	(35)
15-Sep-2023	BNY Mellon	Buy	SEK	–	Sell	USD	–	–
15-Sep-2023	BNY Mellon	Buy	CNH	155	Sell	USD	21	–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $4)								$ 4
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(229))								(86)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(225))								$ (82)

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Tactical Dividend Income Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — 82.82% (28 February 2023: 78.26%)			
Aerospace & Defense — 1.40% (28 February 2023: 2.40%)			
2	L3Harris Technologies Inc	320	0.90
2	RTX Corp	178	0.50
		498	1.40
Banks — 2.55% (28 February 2023: 3.73%)			
1	Goldman Sachs Group Inc/The	177	0.50
5	JPMorgan Chase & Co	730	2.05
		907	2.55
Beverages — 1.98% (28 February 2023: 1.83%)			
12	Coca-Cola Co/The	705	1.98
Biotechnology — 1.23% (28 February 2023: 1.29%)			
2	Amgen Inc	437	1.23
Chemicals — 2.43% (28 February 2023: 2.33%)			
2	Air Products & Chemicals Inc	457	1.29
15	Huntsman Corp	406	1.14
		863	2.43
Computers — 5.99% (28 February 2023: 4.70%)			
11	Apple Inc	2,127	5.99
Cosmetics & Personal Care — 2.43% (28 February 2023: 1.56%)			
–	Colgate-Palmolive Co	34	0.10
8	Kenvue Inc	175	0.49
4	Procter & Gamble Co/The	653	1.84
		862	2.43
Diversified Financial Services — 3.69% (28 February 2023: 3.69%)			
45	Blue Owl Capital Inc 'A'	533	1.50
1	CME Group Inc	292	0.82
4	Intercontinental Exchange Inc	487	1.37
		1,312	3.69
Electric — 6.04% (28 February 2023: 4.78%)			
4	Brookfield Renewable Corp	122	0.34
18	Brookfield Renewable Energy Partners LP/CA, MLP #	469	1.32
5	DTE Energy Co	512	1.44
3	NextEra Energy Inc	173	0.49
17	PPL Corp	426	1.20
6	Sempra	444	1.25
		2,146	6.04
Electrical Components & Equipment — 1.17% (28 February 2023: 0.94%)			
4	Emerson Electric Co	414	1.17
Electronics — 0.80% (28 February 2023: 0.50%)			
3	Amphenol Corp 'A'	284	0.80
Energy – Alternate Sources — 1.09% (28 February 2023: 0.97%)			
8	NextEra Energy Partners LP	386	1.09
Insurance — 1.51% (28 February 2023: 0.88%)			
3	Chubb Ltd	537	1.51
Investment Companies — 1.55% (28 February 2023: 1.97%)			
23	Ares Capital Corp	450	1.27
7	Trinity Capital Inc	102	0.28
		552	1.55
Machinery – Diversified — 1.52% (28 February 2023: 1.89%)			
6	Otis Worldwide Corp	540	1.52
Oil & Gas — 2.00% (28 February 2023: 0.48%)			
3	ConocoPhillips	407	1.14
1	Pioneer Natural Resources Co	305	0.86
		712	2.00
Pharmaceuticals — 6.87% (28 February 2023: 6.46%)			
2	AbbVie Inc	291	0.82
3	Johnson & Johnson	409	1.15
10	Merck & Co Inc	1,072	3.02
19	Pfizer Inc	668	1.88
		2,440	6.87
Pipelines — 11.57% (28 February 2023: 12.16%)			
6	DT Midstream Inc	331	0.93
18	Enbridge Inc	615	1.73
36	Kinder Morgan Inc	618	1.74
6	ONEOK Inc	362	1.02
60	Plains GP Holdings LP, MLP 'A' #	968	2.72
35	Williams Cos Inc/The	1,218	3.43
		4,112	11.57
Private Equity — 3.34% (28 February 2023: 1.83%)			
11	Blackstone Inc	1,185	3.34
Semiconductors — 7.71% (28 February 2023: 7.20%)			
–	ASML Holding NV	226	0.64
2	Broadcom Inc	1,599	4.50
1	NXP Semiconductors NV	307	0.86
5	QUALCOMM Inc	608	1.71
		2,740	7.71
Software — 12.20% (28 February 2023: 9.72%)			
6	Activision Blizzard Inc	571	1.61
7	Microsoft Corp	2,280	6.42
10	Oracle Corp	1,199	3.37
2	Paychex Inc	284	0.80
		4,334	12.20
Telecommunications — 1.56% (28 February 2023: 2.44%)			
10	Cisco Systems Inc	554	1.56
Transportation — 2.19% (28 February 2023: 1.45%)			
2	Union Pacific Corp	516	1.45
2	United Parcel Service Inc 'B'	262	0.74
		778	2.19
Total Common Stock (Cost $20,178)		29,425	82.82
Preferred Stock — 6.54% (28 February 2023: 6.35%)			
Diversified Financial Services — 2.21% (28 February 2023: 0.00%)			
14	Apollo Global Management Inc	785	2.21
Electric — 1.39% (28 February 2023: 1.34%)			
11	NextEra Energy Inc	494	1.39
Gas — 0.36% (28 February 2023: 0.38%)			
3	Spire Inc, Series A	126	0.36
Media — 0.51% (28 February 2023: 0.69%)			
8	Paramount Global, Series A	181	0.51
Private Equity — 2.07% (28 February 2023: 2.42%)			
10	KKR & Co Inc, Series C	735	2.07
Total Preferred Stock (Cost $2,630)		2,321	6.54
Real Estate Investment Trusts — 9.87% (28 February 2023: 8.91%)			
REITS — 9.87% (28 February 2023: 8.91%)			
3	Alexandria Real Estate Equities Inc	401	1.13
5	American Homes 4 Rent 'A'	188	0.53
1	American Tower Corp	185	0.52
6	Apartment Income REIT Corp	202	0.57
4	Digital Realty Trust Inc	501	1.41
1	Equinix Inc	487	1.37
3	Equity LifeStyle Properties Inc	179	0.50
3	Extra Space Storage Inc	324	0.91
9	Gaming and Leisure Properties Inc	410	1.15
9	Global Medical REIT Inc	86	0.24
4	Prologis Inc	545	1.54
		3,508	9.87
Total Real Estate Investment Trusts (Cost $3,270)		3,508	9.87
Total Investments at fair value through profit or loss (Cost $26,078)		35,254	99.23
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		–	–
Total Financial Assets at fair value through profit or loss		35,254	99.23
Forward Foreign Currency Contracts — (0.04%) (28 February 2023: (0.14%))			
Unrealised depreciation of contracts (see below)		(16)	(0.04)
Total Financial Liabilities at fair value through profit or loss		(16)	(0.04)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		35,238	99.19
Other Assets in Excess of Liabilities		290	0.81
Total Net Assets		$35,528	100.00

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

\# Master Limited Partnership.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.96
Other assets	1.04
Total Assets	100.00

FTGF ClearBridge Tactical Dividend Income Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	SGD	–	Sell	USD	–	$	–
15-Sep-2023	BNY Mellon	Buy	USD	24	Sell	AUD	38		–
15-Sep-2023	BNY Mellon	Buy	USD	1	Sell	CNH	11		–
15-Sep-2023	BNY Mellon	Buy	USD	24	Sell	EUR	23		–
15-Sep-2023	BNY Mellon	Buy	USD	8	Sell	SGD	10		–
15-Sep-2023	BNY Mellon	Buy	USD	17	Sell	SGD	23		–
15-Sep-2023	BNY Mellon	Buy	EUR	504	Sell	USD	553		(8)
15-Sep-2023	BNY Mellon	Buy	CNH	346	Sell	USD	48		(1)
15-Sep-2023	BNY Mellon	Buy	AUD	1,115	Sell	USD	729		(6)
15-Sep-2023	BNY Mellon	Buy	SGD	352	Sell	USD	262		(1)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $1)								$	–
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(56))									(16)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(55))								$	(16)

FTGF ClearBridge US Equity Sustainability Leaders Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — 94.16% (28 February 2023: 96.28%)			
Apparel — 1.47% (28 February 2023: 1.61%)			
231	NIKE Inc	23,432	1.47
Auto Parts & Equipment — 0.87% (28 February 2023: 1.25%)			
138	Aptiv Plc	13,950	0.87
Banks — 4.58% (28 February 2023: 6.59%)			
295	JPMorgan Chase & Co	43,160	2.70
352	Morgan Stanley	29,930	1.88
		73,090	4.58
Biotechnology — 3.09% (28 February 2023: 3.47%)			
249	BioMarin Pharmaceutical Inc	22,755	1.43
346	Gilead Sciences Inc	26,435	1.66
		49,190	3.09
Building Materials — 3.28% (28 February 2023: 3.27%)			
135	Trane Technologies Plc	27,754	1.74
343	Trex Co Inc	24,485	1.54
		52,239	3.28
Chemicals — 1.62% (28 February 2023: 1.43%)			
141	Ecolab Inc	25,837	1.62
Commercial Services — 0.97% (28 February 2023: 1.20%)			
412	Progyny Inc	15,387	0.97
Computers — 7.88% (28 February 2023: 6.53%)			
83	Accenture Plc 'A'	26,817	1.68
526	Apple Inc	98,825	6.20
		125,642	7.88
Cosmetics & Personal Care — 3.33% (28 February 2023: 0.00%)			
353	Colgate-Palmolive Co	25,919	1.63
176	Procter & Gamble Co/The	27,182	1.70
		53,101	3.33
Diversified Financial Services — 4.64% (28 February 2023: 5.42%)			
33	BlackRock Inc	22,760	1.43
316	Charles Schwab Corp/The	18,684	1.17
133	Visa Inc 'A'	32,593	2.04
		74,037	4.64
Electric — 2.06% (28 February 2023: 1.29%)			
658	Brookfield Renewable Corp	18,373	1.15
190	Ormat Technologies Inc	14,460	0.91
		32,833	2.06
Electronics — 1.44% (28 February 2023: 3.82%)			
173	Keysight Technologies Inc	23,031	1.44
Energy – Alternate Sources — 3.20% (28 February 2023: 4.53%)			
55	Enphase Energy Inc	6,946	0.43
359	NextEra Energy Partners LP	17,885	1.12
754	Shoals Technologies Group Inc 'A'	14,814	0.93
70	SolarEdge Technologies Inc	11,425	0.72
		51,070	3.20
Food — 1.62% (28 February 2023: 1.68%)			
316	McCormick & Co Inc/MD	25,900	1.62
Hand/Machine Tools — 1.92% (28 February 2023: 2.35%)			
189	Regal Rexnord Corp	30,667	1.92
Healthcare-Products — 5.40% (28 February 2023: 5.15%)			
70	Cooper Cos Inc/The	25,987	1.63
115	Danaher Corp	30,586	1.92
53	Thermo Fisher Scientific Inc	29,518	1.85
		86,091	5.40
Healthcare-Services — 2.76% (28 February 2023: 2.71%)			
92	UnitedHealth Group Inc	44,001	2.76
Insurance — 3.23% (28 February 2023: 4.57%)			
358	Hartford Financial Services Group Inc/The	25,731	1.61
193	Progressive Corp/The	25,734	1.62
		51,465	3.23
Internet — 5.49% (28 February 2023: 5.25%)			
343	Alphabet Inc 'A'	46,665	2.93
10	Booking Holdings Inc	31,655	1.99
124	Etsy Inc	9,150	0.57
		87,470	5.49
Machinery – Construction & Mining — 0.58% (28 February 2023: 0.86%)			
617	Bloom Energy Corp 'A'	9,241	0.58
Machinery – Diversified — 2.15% (28 February 2023: 2.19%)			
83	Deere & Co	34,275	2.15
Media — 1.36% (28 February 2023: 1.56%)			
260	Walt Disney Co/The	21,722	1.36
Miscellaneous Manufacturing — 2.95% (28 February 2023: 2.29%)			
205	Eaton Corp Plc	47,106	2.95
Packaging & Containers — 1.42% (28 February 2023: 1.50%)			
416	Ball Corp	22,625	1.42
Pharmaceuticals — 5.18% (28 February 2023: 5.46%)			
391	CVS Health Corp	25,486	1.60
173	Johnson & Johnson	28,040	1.76
156	Novo Nordisk A/S ADR	29,028	1.82
		82,554	5.18
Retail — 5.93% (28 February 2023: 5.83%)			
70	Costco Wholesale Corp	38,446	2.41
110	Home Depot Inc/The	36,431	2.29
139	Williams-Sonoma Inc	19,650	1.23
		94,527	5.93
Semiconductors — 2.68% (28 February 2023: 3.66%)			
37	ASML Holding NV	24,167	1.52
26	Lam Research Corp	18,543	1.16
		42,710	2.68
Software — 10.91% (28 February 2023: 8.95%)			
378	Microsoft Corp	123,831	7.77
125	Salesforce Inc	27,633	1.73
49	Synopsys Inc	22,532	1.41
		173,996	10.91
Telecommunications — 2.15% (28 February 2023: 1.86%)			
598	Cisco Systems Inc	34,310	2.15
Total Common Stock (Cost $1,473,230)		1,501,499	94.16
Real Estate Investment Trusts — 3.26% (28 February 2023: 3.05%)			
REITS — 3.26% (28 February 2023: 3.05%)			
31	Equinix Inc	24,134	1.52
224	Prologis Inc	27,788	1.74
		51,922	3.26
Total Real Estate Investment Trusts (Cost $47,489)		51,922	3.26
Total Investments at fair value through profit or loss (Cost $1,520,719)		1,553,421	97.42
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		31	–
Total Financial Assets at fair value through profit or loss		1,553,452	97.42
Forward Foreign Currency Contracts — (0.05%) (28 February 2023: (0.05%))			
Unrealised depreciation of contracts (see below)		(863)	(0.05)
Total Financial Liabilities at fair value through profit or loss		(863)	(0.05)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,552,589	97.37
Other Assets in Excess of Liabilities		41,962	2.63
Total Net Assets		$1,594,551	100.00

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

ABBREVIATIONS:

ADR – American Depositary Receipt.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.21
Financial derivative instruments	–
Other assets	3.79
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Equity Sustainability Leaders Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	USD	1	Sell	EUR	1	$ –
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	EUR	–	–
05-Sep-2023	BNY Mellon	Buy	USD	757	Sell	GBP	595	3
05-Sep-2023	BNY Mellon	Buy	USD	1	Sell	GBP	1	–
05-Sep-2023	BNY Mellon	Buy	EUR	34	Sell	USD	37	–
05-Sep-2023	BNY Mellon	Buy	GBP	911	Sell	USD	1,159	(7)
05-Sep-2023	BNY Mellon	Buy	SEK	88	Sell	USD	8	–
15-Sep-2023	BNY Mellon	Buy	USD	1,094	Sell	EUR	1,005	3
15-Sep-2023	BNY Mellon	Buy	USD	9	Sell	EUR	8	–
15-Sep-2023	BNY Mellon	Buy	USD	3,401	Sell	GBP	2,665	25
15-Sep-2023	BNY Mellon	Buy	USD	37	Sell	GBP	30	–
15-Sep-2023	BNY Mellon	Buy	GBP	59,654	Sell	USD	75,972	(395)
15-Sep-2023	BNY Mellon	Buy	EUR	30,579	Sell	USD	33,642	(461)
15-Sep-2023	BNY Mellon	Buy	GBP	38	Sell	USD	48	–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $22)								$ 31
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(840))								(863)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(818))								$ (832)

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Infrastructure Value Fund^

Portfolio of Investments as at 31 August 2023

Shares (000's)			Value (000's) €	% of Net Asset Value
Common Stock — 93.06% (28 February 2023: 93.42%)				
Australia — 4.46% (28 February 2023: 5.07%)				
AUD	3,386	Atlas Arteria Ltd	12,317	1.41
AUD	3,379	Transurban Group	26,692	3.05
			39,009	4.46
Brazil — 2.96% (28 February 2023: 1.70%)				
BRL	2,031	Centrais Eletricas Brasileiras SA	13,339	1.53
BRL	3,012	Rumo SA	12,527	1.43
			25,866	2.96
Canada — 5.00% (28 February 2023: 8.77%)				
CAD	1,561	Gibson Energy Inc	21,623	2.47
CAD	771	Pembina Pipeline Corp	22,116	2.53
			43,739	5.00
France — 6.24% (28 February 2023: 6.89%)				
	133	Aeroports de Paris	16,160	1.85
	2,491	Getlink SE	38,409	4.39
			54,569	6.24
Germany — 2.09% (28 February 2023: 0.00%)				
	365	Fraport AG Frankfurt Airport Services Worldwide	18,250	2.09
Italy — 7.82% (28 February 2023: 3.23%)				
	5,868	Enel SpA	36,320	4.16
	4,208	Terna – Rete Elettrica Nazionale	31,995	3.66
			68,315	7.82
Japan — 5.64% (28 February 2023: 6.02%)				
JPY	200	Central Japan Railway Co	23,642	2.71
JPY	492	East Japan Railway Co	25,622	2.93
			49,264	5.64
Portugal — 3.00% (28 February 2023: 3.39%)				
	6,238	EDP – Energias de Portugal SA	26,207	3.00
Spain — 3.18% (28 February 2023: 11.53%)				
	790	Cellnex Telecom SA, 144A	27,839	3.18
United Kingdom — 7.36% (28 February 2023: 10.87%)				
GBP	946	Severn Trent Plc	26,480	3.03
GBP	950	SSE Plc	18,003	2.06
GBP	1,800	United Utilities Group Plc	19,878	2.27
			64,361	7.36
United States — 45.31% (28 February 2023: 35.95%)				
USD	130	American Water Works Co Inc	16,573	1.90
USD	1,301	CenterPoint Energy Inc	33,459	3.83
USD	146	Cheniere Energy Inc	21,953	2.51
USD	281	Constellation Energy Corp	27,030	3.09
USD	1,235	CSX Corp	34,380	3.93
USD	276	Entergy Corp	24,225	2.77
	1,277	Ferrovial SE	37,349	4.27
USD	654	NextEra Energy Inc	40,254	4.61
USD	64	Norfolk Southern Corp	12,026	1.38
USD	613	OGE Energy Corp	19,242	2.20
USD	3,170	PG&E Corp	47,632	5.45
USD	1,476	PPL Corp	33,925	3.88
USD	472	Public Service Enterprise Group Inc	26,610	3.04
USD	105	Union Pacific Corp	21,446	2.45
			396,104	45.31
Total Common Stock (Cost €849,269)			813,523	93.06
Real Estate Investment Trusts — 3.90% (28 February 2023: 3.73%)				
United States — 3.90% (28 February 2023: 3.73%)				
USD	204	American Tower Corp	34,117	3.90
Total Real Estate Investment Trusts (Cost €47,412)			34,117	3.90
Total Investments at fair value through profit or loss (Cost €896,681)			847,640	96.96
Forward Foreign Currency Contracts — 0.20% (28 February 2023: 0.18%)				
Unrealised appreciation of contracts (see below)			1,728	0.20
Total Financial Assets at fair value through profit or loss			849,368	97.16
Forward Foreign Currency Contracts — (0.03%) (28 February 2023: (0.10%))				
Unrealised depreciation of contracts (see below)			(210)	(0.03)
Total Financial Liabilities at fair value through profit or loss			(210)	(0.03)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			849,158	97.13
Other Assets in Excess of Liabilities			25,052	2.87
Total Net Assets			€874,210	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to €27,839,000 or 3.18% of net assets.

ABBREVIATIONS:

AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
GBP – British Pound
JPY – Japanese Yen
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	96.24
Financial derivative instruments	0.20
Other assets	3.56
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	EUR	1	Sell	AUD	1	€ –
05-Sep-2023	BNY Mellon	Buy	EUR	1,949	Sell	BRL	10,312	31
05-Sep-2023	BNY Mellon	Buy	EUR	189	Sell	BRL	1,031	(1)
05-Sep-2023	BNY Mellon	Buy	GBP	133	Sell	EUR	155	–
05-Sep-2023	BNY Mellon	Buy	BRL	11,343	Sell	EUR	2,161	(51)
05-Sep-2023	BNY Mellon	Buy	USD	30	Sell	EUR	28	–
05-Sep-2023	BNY Mellon	Buy	USD	88	Sell	EUR	81	1
05-Sep-2023	BNY Mellon	Buy	EUR	32	Sell	GBP	28	–
05-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	SGD	–	–
05-Sep-2023	BNY Mellon	Buy	EUR	18	Sell	USD	20	–
05-Sep-2023	BNY Mellon	Buy	EUR	125	Sell	USD	135	–
06-Sep-2023	BNY Mellon	Buy	EUR	1	Sell	SGD	1	–
15-Sep-2023	BNY Mellon	Buy	EUR	79	Sell	AUD	133	(1)
15-Sep-2023	BNY Mellon	Buy	EUR	40	Sell	CNH	313	–
15-Sep-2023	BNY Mellon	Buy	EUR	1,235	Sell	CNH	9,801	(8)
15-Sep-2023	BNY Mellon	Buy	SGD	7	Sell	EUR	5	–
15-Sep-2023	BNY Mellon	Buy	SGD	6,963	Sell	EUR	4,710	41
15-Sep-2023	BNY Mellon	Buy	AUD	4,362	Sell	EUR	2,591	14
15-Sep-2023	BNY Mellon	Buy	CNH	245,347	Sell	EUR	30,937	156

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

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Infrastructure Value Fund^

Portfolio of Investments as at 31 August 2023 – *(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)
15-Sep-2023	BNY Mellon	Buy	USD	450	Sell	EUR	416	€ –
15-Sep-2023	BNY Mellon	Buy	USD	101,952	Sell	EUR	92,682	1,269
15-Sep-2023	BNY Mellon	Buy	CNH	243	Sell	EUR	30	–
15-Sep-2023	BNY Mellon	Buy	EUR	451	Sell	SGD	666	(4)
15-Sep-2023	BNY Mellon	Buy	EUR	4,903	Sell	USD	5,351	(28)
15-Sep-2023	BNY Mellon	Buy	EUR	156	Sell	USD	169	–
26-Sep-2023	BNY Mellon	Buy	GBP	185	Sell	AUD	365	(3)
26-Sep-2023	BNY Mellon	Buy	CAD	2,968	Sell	AUD	3,410	(13)
26-Sep-2023	BNY Mellon	Buy	EUR	982	Sell	AUD	1,666	(14)
26-Sep-2023	BNY Mellon	Buy	CAD	96	Sell	AUD	110	–
26-Sep-2023	BNY Mellon	Buy	CAD	1,965	Sell	BRL	7,235	(1)
26-Sep-2023	BNY Mellon	Buy	CAD	153	Sell	BRL	555	2
26-Sep-2023	BNY Mellon	Buy	GBP	118	Sell	BRL	752	(1)
26-Sep-2023	BNY Mellon	Buy	GBP	9	Sell	BRL	57	–
26-Sep-2023	BNY Mellon	Buy	EUR	50	Sell	BRL	264	1
26-Sep-2023	BNY Mellon	Buy	EUR	639	Sell	BRL	3,477	(5)
26-Sep-2023	BNY Mellon	Buy	GBP	200	Sell	CAD	345	(2)
26-Sep-2023	BNY Mellon	Buy	EUR	1,079	Sell	CAD	1,594	(8)
26-Sep-2023	BNY Mellon	Buy	BRL	37	Sell	EUR	7	–
26-Sep-2023	BNY Mellon	Buy	GBP	1,182	Sell	EUR	1,382	(3)
26-Sep-2023	BNY Mellon	Buy	CAD	19,624	Sell	EUR	13,296	86
26-Sep-2023	BNY Mellon	Buy	EUR	74	Sell	GBP	64	–
26-Sep-2023	BNY Mellon	Buy	CAD	4,897	Sell	GBP	2,838	28
26-Sep-2023	BNY Mellon	Buy	EUR	1,517	Sell	GBP	1,298	4
26-Sep-2023	BNY Mellon	Buy	GBP	223	Sell	JPY	41,076	–
26-Sep-2023	BNY Mellon	Buy	EUR	1,206	Sell	JPY	189,878	–
26-Sep-2023	BNY Mellon	Buy	CAD	3,709	Sell	JPY	395,164	18
26-Sep-2023	BNY Mellon	Buy	GBP	1,842	Sell	USD	2,345	(10)
26-Sep-2023	BNY Mellon	Buy	EUR	9,953	Sell	USD	10,840	(31)
26-Sep-2023	BNY Mellon	Buy	CAD	30,583	Sell	USD	22,559	77
03-Oct-2023	BNY Mellon	Buy	BRL	8,852	Sell	EUR	1,663	(26)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €1,921)								€ 1,728
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €(1,058))								(210)
Net Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €863)								€ 1,518

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

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Global Infrastructure Income Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)			Value (000's) $	% of Net Asset Value
Common Stock — 90.11% (28 February 2023: 90.92%)				
Australia — 8.73% (28 February 2023: 9.91%)				
AUD	2,358	APA Group	13,690	3.75
AUD	2,455	Atlas Arteria Ltd	9,685	2.65
AUD	992	Transurban Group	8,499	2.33
			31,874	8.73
Brazil — 3.25% (28 February 2023: 3.91%)				
BRL	2,075	CCR SA	5,221	1.43
BRL	966	CPFL Energia SA	6,662	1.82
			11,883	3.25
Canada — 8.05% (28 February 2023: 10.67%)				
CAD	103	Enbridge Inc	3,620	0.99
CAD	495	Gibson Energy Inc	7,435	2.04
CAD	350	Pembina Pipeline Corp	10,897	2.98
CAD	207	TC Energy Corp	7,464	2.04
			29,416	8.05
China —1.66% (28 February 2023: 1.17%)				
HKD	2,163	China Resources Gas Group Ltd	6,079	1.66
Italy — 9.48% (28 February 2023: 4.87%)				
EUR	2,419	Enel SpA	16,236	4.45
EUR	765	Italgas SpA	4,353	1.19
EUR	2,720	Snam SpA	14,043	3.84
			34,632	9.48
Japan — 3.70% (28 February 2023: 3.51%)				
JPY	312	West Japan Railway Co	13,516	3.70
Portugal — 4.77% (28 February 2023: 5.27%)				
EUR	3,820	EDP – Energias de Portugal SA	17,402	4.77
Spain — 5.94% (28 February 2023: 11.64%)				
EUR	401	Enagas SA	6,850	1.88
EUR	636	Iberdrola SA	7,541	2.06
EUR	450	Redeia Corp SA	7,299	2.00
			21,690	5.94
United Kingdom — 10.52% (28 February 2023: 14.11%)				
GBP	1,267	National Grid Plc	15,810	4.33
GBP	838	Pennon Group Plc	6,838	1.87
GBP	83	Severn Trent Plc	2,511	0.69
GBP	461	SSE Plc	9,483	2.60
GBP	315	United Utilities Group Plc	3,770	1.03
			38,412	10.52
United States — 34.01% (28 February 2023: 25.86%)				
	254	Brookfield Renewable Corp	7,100	1.94
	59	Constellation Energy Corp	6,108	1.67
	222	Edison International	15,290	4.19
	129	Entergy Corp	12,297	3.37
EUR	304	Ferrovial SE	9,645	2.64
	186	NextEra Energy Inc	12,437	3.41
	163	NextEra Energy Partners LP	8,121	2.22
	386	OGE Energy Corp	13,152	3.60
	248	Public Service Enterprise Group Inc	15,174	4.16
	223	Southern Co/The	15,121	4.14
	42	Union Pacific Corp	9,349	2.56
	12	Williams Cos Inc/The	404	0.11
			124,198	34.01
Total Common Stock (Cost $358,784)			329,102	90.11
Preferred Stock — 1.56% (28 February 2023: 1.42%)				
Brazil — 1.56% (28 February 2023: 1.42%)				
BRL	724	Centrais Eletricas Brasileiras SA	5,684	1.56
Total Preferred Stock (Cost $6,183)			5,684	1.56
Real Estate Investment Trusts — 5.61% (28 February 2023: 6.00%)				
United States — 5.61% (28 February 2023: 6.00%)				
	63	American Tower Corp	11,442	3.13
	90	Crown Castle Inc	9,046	2.48
			20,488	5.61
Total Real Estate Investment Trusts (Cost $27,361)			20,488	5.61
Total Investments at fair value through profit or loss (Cost $392,328)			355,274	97.28
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.01%)				
Unrealised appreciation of contracts (see below)			6	–
Total Financial Assets at fair value through profit or loss			355,280	97.28
Forward Foreign Currency Contracts — (0.28%) (28 February 2023: (0.55%))				
Unrealised depreciation of contracts (see below)			(1,018)	(0.28)
Total Financial Liabilities at fair value through profit or loss			(1,018)	(0.28)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			354,262	97.00
Other Assets in Excess of Liabilities			10,963	3.00
Total Net Assets			$365,225	100.00

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

ABBREVIATIONS:

AUD	–	Australian Dollar
BRL	–	Brazilian Real
CAD	–	Canadian Dollar
EUR	–	Euro
GBP	–	British Pound
HKD	–	Hong Kong Dollar
JPY	–	Japanese Yen

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.10
Financial derivative instruments	–
Other assets	3.90
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	6	Sell	SGD	8	$ –
05-Sep-2023	BNY Mellon	Buy	SGD	16	Sell	USD	12	–
06-Sep-2023	BNY Mellon	Buy	SGD	126	Sell	USD	93	–
15-Sep-2023	BNY Mellon	Buy	USD	210	Sell	AUD	325	(1)
15-Sep-2023	BNY Mellon	Buy	USD	1	Sell	AUD	1	–
15-Sep-2023	BNY Mellon	Buy	USD	50	Sell	CNH	364	–
15-Sep-2023	BNY Mellon	Buy	USD	218	Sell	EUR	202	(1)
15-Sep-2023	BNY Mellon	Buy	USD	1,372	Sell	EUR	1,260	5
15-Sep-2023	BNY Mellon	Buy	USD	218	Sell	GBP	172	(1)
15-Sep-2023	BNY Mellon	Buy	USD	243	Sell	GBP	192	–
15-Sep-2023	BNY Mellon	Buy	USD	108	Sell	SGD	145	–
15-Sep-2023	BNY Mellon	Buy	USD	2,864	Sell	SGD	3,885	(13)
15-Sep-2023	BNY Mellon	Buy	AUD	10,890	Sell	USD	7,120	(60)
15-Sep-2023	BNY Mellon	Buy	EUR	40,097	Sell	USD	44,116	(604)
15-Sep-2023	BNY Mellon	Buy	GBP	4,437	Sell	USD	5,651	(29)
15-Sep-2023	BNY Mellon	Buy	EUR	54	Sell	USD	58	–

FTGF ClearBridge Global Infrastructure Income Fund

Portfolio of Investments as at 31 August 2023 – *(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)
15-Sep-2023	BNY Mellon	Buy	GBP	175	Sell	USD	222	$ 1
15-Sep-2023	BNY Mellon	Buy	SGD	579	Sell	USD	428	–
15-Sep-2023	BNY Mellon	Buy	SGD	79,778	Sell	USD	59,365	(295)
15-Sep-2023	BNY Mellon	Buy	CNH	11,685	Sell	USD	1,621	(14)
15-Sep-2023	BNY Mellon	Buy	AUD	2	Sell	USD	2	–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $24)								$ 6
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,229))								(1,018)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2,205))								$ (1,012)

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 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Collective Investment Schemes — 5.82% (28 February 2023: 4.39%)			
39,321	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	39,321	5.82
Total Collective Investment Schemes (Cost $39,321)		39,321	5.82
Common Stock — 94.79% (28 February 2023: 95.04%)			
Advertising — 0.02% (28 February 2023: 0.59%)			
322	Marin Software Inc	148	0.02
Aerospace & Defense — 4.07% (28 February 2023: 5.27%)			
75	AAR Corp	4,645	0.69
248	Astronics Corp	4,348	0.64
88	Ducommun Inc	4,004	0.59
73	Kaman Corp	1,632	0.24
178	Kratos Defense & Security Solutions Inc	2,864	0.42
205	Leonardo DRS Inc	3,516	0.52
65	Mercury Systems Inc	2,571	0.38
44	Spirit AeroSystems Holdings Inc 'A'	940	0.14
319	Triumph Group Inc	3,007	0.45
		27,527	4.07
Airlines — 0.50% (28 February 2023: 0.67%)			
52	Alaska Air Group Inc	2,165	0.32
14	Allegiant Travel Co	1,226	0.18
		3,391	0.50
Apparel — 0.80% (28 February 2023: 1.12%)			
398	Fossil Group Inc	847	0.12
203	Lakeland Industries Inc	2,879	0.43
95	Rocky Brands Inc	1,690	0.25
		5,416	0.80
Auto Manufacturers — 0.68% (28 February 2023: 0.76%)			
202	Wabash National Corp	4,566	0.68
Auto Parts & Equipment — 2.63% (28 February 2023: 2.78%)			
78	Adient Plc	3,046	0.45
438	Commercial Vehicle Group Inc	4,033	0.60
153	Dana Inc	2,468	0.37
474	Garrett Motion Inc	3,671	0.54
169	Goodyear Tire & Rubber Co/The	2,183	0.32
152	Shyft Group Inc/The	2,392	0.35
		17,793	2.63
Banks — 2.40% (28 February 2023: 1.67%)			
55	BankUnited Inc	1,446	0.21
113	BayCom Corp	2,181	0.32
79	Business First Bancshares Inc	1,608	0.24
87	Capstar Financial Holdings Inc	1,141	0.17
50	First Bancshares Inc/The	1,433	0.21
84	Hanmi Financial Corp	1,453	0.21
97	Hilltop Holdings Inc	2,941	0.44
89	Seacoast Banking Corp of Florida	2,095	0.31
39	Western Alliance Bancorp	1,930	0.29
		16,228	2.40
Biotechnology — 0.38% (28 February 2023: 0.31%)			
172	NeoGenomics Inc	2,585	0.38
Building Materials — 2.89% (28 February 2023: 2.89%)			
211	Aspen Aerogels Inc	1,285	0.19
55	Gibraltar Industries Inc	4,088	0.61
67	Griffon Corp	2,803	0.41
122	Modine Manufacturing Co	5,785	0.86
336	SmartRent Inc	1,144	0.17
118	Summit Materials Inc 'A'	4,401	0.65
		19,506	2.89
Chemicals — 1.61% (28 February 2023: 1.84%)			
108	Huntsman Corp	3,018	0.45
140	Livent Corp	3,003	0.44
191	Mativ Holdings Inc	3,135	0.46
128	Tronox Holdings Plc	1,745	0.26
		10,901	1.61
Commercial Services — 5.13% (28 February 2023: 3.90%)			
218	Acacia Research Corp	834	0.12
47	Adtalem Global Education Inc	2,056	0.30
366	Arlo Technologies Inc	3,564	0.53
116	Cross Country Healthcare Inc	2,986	0.44
97	Evercel Inc	82	0.01
346	Healthcare Services Group Inc	3,994	0.59
22	Herc Holdings Inc	2,875	0.43
57	Korn Ferry	2,902	0.43
68	LiveRamp Holdings Inc	2,194	0.33
233	Resources Connection Inc	3,606	0.53
130	Sterling Check Corp	1,816	0.27
165	TrueBlue Inc	2,490	0.37
225	Udemy Inc	2,333	0.35
58	V2X Inc	2,932	0.43
		34,664	5.13
Computers — 1.97% (28 February 2023: 1.39%)			
616	Conduent Inc	1,926	0.28
247	Kyndryl Holdings Inc	4,174	0.62
332	SecureWorks Corp	2,282	0.34
118	TTEC Holdings Inc	3,518	0.52
22	WNS Holdings Ltd ADR	1,422	0.21
		13,322	1.97
Cosmetics & Personal Care — 0.34% (28 February 2023: 0.30%)			
16	Inter Parfums Inc	2,279	0.34
Distribution & Wholesale — 2.93% (28 February 2023: 3.30%)			
376	Hudson Technologies Inc	4,535	0.67
488	Manitex International Inc	2,276	0.34
303	MRC Global Inc	2,824	0.42
133	Resideo Technologies Inc	2,245	0.33
83	VSE Corp	4,691	0.69
20	WESCO International Inc	3,226	0.48
		19,797	2.93
Diversified Financial Services — 3.07% (28 February 2023: 2.13%)			
105	Air Lease Corp 'A'	4,282	0.63
60	Artisan Partners Asset Management Inc 'A'	2,315	0.34
100	B Riley Financial Inc	5,125	0.76
CAD 359	Canaccord Genuity Group Inc	2,273	0.34
239	GCM Grosvenor Inc	1,821	0.27
57	Moelis & Co 'A'	2,716	0.40
210	Perella Weinberg Partners 'A'	2,211	0.33
		20,743	3.07
Electrical Components & Equipment — 1.30% (28 February 2023: 1.16%)			
222	American Superconductor Corp	2,060	0.31
99	Insteel Industries Inc	3,458	0.51
285	nLight Inc	3,252	0.48
		8,770	1.30
Electronics — 4.85% (28 February 2023: 5.34%)			
38	Advanced Energy Industries Inc	4,541	0.67
121	Applied Optoelectronics Inc	1,661	0.25
25	Avnet Inc	1,269	0.19
157	Benchmark Electronics Inc	4,035	0.60
51	Coherent Corp	1,926	0.28
306	Comtech Telecommunications Corp	3,075	0.45
98	CTS Corp	4,375	0.65
315	Identiv Inc	2,605	0.39
191	Knowles Corp	3,061	0.45
230	Stoneridge Inc	4,719	0.70
55	Vishay Intertechnology Inc	1,500	0.22
		32,767	4.85
Energy – Alternate Sources — 0.00% (28 February 2023: 0.34%)			
–	TPI Composites Inc	2	–
Engineering & Construction — 4.12% (28 February 2023: 3.93%)			
22	Arcosa Inc	1,701	0.25
8	Comfort Systems USA Inc	1,532	0.23
488	Concrete Pumping Holdings Inc	3,728	0.55
127	Construction Partners Inc 'A'	4,423	0.66
118	Limbach Holdings Inc	4,271	0.63
435	Mistras Group Inc	2,317	0.34
635	Orion Group Holdings Inc	3,040	0.45
138	Primoris Services Corp	4,881	0.72
24	Sterling Infrastructure Inc	1,972	0.29
		27,865	4.12
Entertainment — 0.32% (28 February 2023: 0.32%)			
114	IMAX Corp	2,178	0.32
Environmental Control — 0.52% (28 February 2023: 0.55%)			
253	CECO Environmental Corp	3,482	0.52
Food — 0.45% (28 February 2023: 0.51%)			
96	Krispy Kreme Inc	1,283	0.19
392	SunOpta Inc	1,725	0.26
		3,008	0.45

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 2023 – *(continued)*

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — (continued)			
Hand/Machine Tools — 0.53% (28 February 2023: 0.80%)			
36	Hurco Cos Inc	779	0.11
234	Luxfer Holdings Plc	2,808	0.42
		3,587	0.53
Healthcare-Products — 2.99% (28 February 2023: 2.02%)			
1,004	Accuray Inc	2,868	0.43
413	Apyx Medical Corp	1,933	0.29
209	Artivion Inc	3,540	0.52
39	Azenta Inc	2,207	0.33
148	CareDx Inc	1,380	0.20
286	MiMedx Group Inc	2,119	0.31
125	Tactile Systems Technology Inc	2,374	0.35
194	Varex Imaging Corp	3,809	0.56
		20,230	2.99
Healthcare-Services — 1.34% (28 February 2023: 1.33%)			
376	Community Health Systems Inc	1,270	0.19
304	Quipt Home Medical Corp	1,797	0.27
111	RadNet Inc	3,717	0.55
77	Select Medical Holdings Corp	2,249	0.33
		9,033	1.34
Home Builders — 2.75% (28 February 2023: 2.86%)			
62	Beazer Homes USA Inc	1,813	0.27
11	Cavco Industries Inc	2,954	0.44
23	Century Communities Inc	1,694	0.25
15	M/I Homes Inc	1,458	0.21
59	Skyline Champion Corp	4,233	0.63
60	Taylor Morrison Home Corp 'A'	2,839	0.42
21	Toll Brothers Inc	1,691	0.25
60	Tri Pointe Homes Inc	1,878	0.28
		18,560	2.75
Home Furnishings — 0.26% (28 February 2023: 0.18%)			
406	VIA Optronics AG ADR	512	0.08
215	Vizio Holding Corp	1,235	0.18
		1,747	0.26
Household Products & Wares — 0.46% (28 February 2023: 0.40%)			
37	Spectrum Brands Holdings Inc	3,085	0.46
Insurance — 0.68% (28 February 2023: 0.33%)			
92	Brighthouse Financial Inc	4,593	0.68
Internet — 4.17% (28 February 2023: 3.78%)			
150	Cars.com Inc	2,809	0.42
661	comScore Inc	463	0.07
89	Criteo SA ADR	2,616	0.39
672	DHI Group Inc	2,525	0.37
585	Entravision Communications Corp	2,236	0.33
282	EverQuote Inc	1,744	0.26
71	IAC Inc	3,911	0.58
703	Innovid Corp	819	0.12
361	LifeMD Inc	1,391	0.21
355	Magnite Inc	2,929	0.43
119	Overstock.com Inc	3,093	0.46
365	QuinStreet Inc	3,617	0.53
		28,153	4.17
Iron/Steel — 2.63% (28 February 2023: 3.20%)			
101	ATI Inc	4,557	0.68
86	Carpenter Technology Corp	5,366	0.80
63	Commercial Metals Co	3,540	0.52
88	Haynes International Inc	4,272	0.63
		17,735	2.63
Lodging — 0.58% (28 February 2023: 0.61%)			
136	Century Casinos Inc	885	0.13
200	Marcus Corp/The	3,035	0.45
		3,920	0.58
Machinery – Construction & Mining — 1.86% (28 February 2023: 1.43%)			
65	Argan Inc	2,741	0.40
691	Babcock & Wilcox Enterprises Inc	3,623	0.54
58	BWX Technologies Inc	4,303	0.64
31	Terex Corp	1,897	0.28
		12,564	1.86
Machinery – Diversified — 1.40% (28 February 2023: 2.02%)			
130	Ichor Holdings Ltd	4,762	0.71
669	Intevac Inc	2,324	0.34
118	Power Solutions International Inc	361	0.05
142	Twin Disc Inc	2,046	0.30
		9,493	1.40
Media — 0.42% (28 February 2023: 0.48%)			
138	Thryv Holdings Inc	2,807	0.42
Metal Fabricate & Hardware — 2.15% (28 February 2023: 2.27%)			
47	Helios Technologies Inc	2,720	0.41
151	Mayville Engineering Co Inc	1,768	0.26
106	Northwest Pipe Co	3,515	0.52
32	Olympic Steel Inc	1,699	0.25
219	TimkenSteel Corp	4,802	0.71
		14,504	2.15
Mining — 1.31% (28 February 2023: 1.17%)			
CAD 424	Capstone Copper Corp	1,972	0.29
34	Century Aluminum Co	254	0.04
690	Ferroglobe Plc	3,683	0.55
CAD 457	Major Drilling Group International Inc	2,932	0.43
		8,841	1.31
Miscellaneous Manufacturing — 1.26% (28 February 2023: 1.63%)			
17	EnPro Industries Inc	2,369	0.35
17	Fabrinet	2,749	0.41
136	Trinity Industries Inc	3,398	0.50
		8,516	1.26
Office & Business Equipment — 0.36% (28 February 2023: 0.00%)			
152	Xerox Holdings Corp	2,409	0.36
Oil & Gas — 2.74% (28 February 2023: 2.57%)			
630	Baytex Energy Corp	2,566	0.38
28	Chesapeake Energy Corp	2,451	0.36
78	Matador Resources Co	4,950	0.73
100	Northern Oil and Gas Inc	4,195	0.62
145	Patterson-UTI Energy Inc	2,054	0.31
338	Southwestern Energy Co	2,289	0.34
		18,505	2.74
Oil & Gas Services — 3.65% (28 February 2023: 2.41%)			
301	Archrock Inc	3,852	0.57
110	DMC Global Inc	2,640	0.39
427	Mammoth Energy Services Inc	1,980	0.29
420	Matrix Service Co	3,476	0.52
294	Newpark Resources Inc	1,758	0.26
210	NOW Inc	2,342	0.35
137	ProPetro Holding Corp	1,321	0.20
178	Ranger Energy Services Inc	2,120	0.31
254	Select Water Solutions Inc	2,042	0.30
298	Solaris Oilfield Infrastructure Inc 'A'	3,132	0.46
		24,663	3.65
Packaging & Containers — 0.39% (28 February 2023: 0.47%)			
100	TriMas Corp	2,632	0.39
Pharmaceuticals — 0.61% (28 February 2023: 0.93%)			
160	Organon & Co	3,522	0.52
999	Societal CDMO Inc	588	0.09
		4,110	0.61
Private Equity — 0.37% (28 February 2023: 0.17%)			
211	P10 Inc	2,534	0.37
Real Estate — 0.15% (28 February 2023: 0.17%)			
157	Fathom Holdings Inc	985	0.15
Retail — 6.19% (28 February 2023: 7.40%)			
17	Asbury Automotive Group Inc	3,904	0.58
586	Barnes & Noble Education Inc	758	0.11
20	BlueLinx Holdings Inc	1,764	0.26
178	Caleres Inc	5,093	0.75
344	Carrols Restaurant Group Inc	2,400	0.36
404	Chico's FAS Inc	2,072	0.31
327	Designer Brands Inc	3,436	0.51
12	Dillard's Inc	4,242	0.63
31	Express Inc	316	0.05
144	J Jill Inc	3,627	0.54
46	MarineMax Inc	1,520	0.22
677	Noodles & Co 'A'	1,878	0.28
164	Nordstrom Inc	2,656	0.39
60	OneWater Marine Inc 'A'	1,559	0.23
34	Patrick Industries Inc	2,838	0.42
238	Sportsman's Warehouse Holdings Inc	1,145	0.17

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 2023 – *(continued)*

Shares (000's)		Value (000's) $	% of Net Asset Value
Common Stock — (continued)			
Retail — (continued)			
164	Vera Bradley Inc	1,174	0.17
76	Victoria's Secret & Co	1,451	0.21
		41,833	6.19
Savings & Loans — 0.49% (28 February 2023: 0.52%)			
48	Axos Financial Inc	2,085	0.31
102	New York Community Bancorp Inc	1,257	0.18
		3,342	0.49
Semiconductors — 5.87% (28 February 2023: 5.09%)			
125	Alpha & Omega Semiconductor Ltd	3,926	0.58
109	Amkor Technology Inc	3,048	0.45
359	Amtech Systems Inc	3,091	0.46
114	Cohu Inc	4,279	0.63
114	FormFactor Inc	4,040	0.60
107	inTEST Corp	1,869	0.28
67	Kulicke & Soffa Industries Inc	3,488	0.52
30	Onto Innovation Inc	4,237	0.63
126	Ultra Clean Holdings Inc	4,426	0.65
182	Veeco Instruments Inc	5,305	0.78
54	Vishay Precision Group Inc	1,953	0.29
		39,662	5.87
Software — 1.87% (28 February 2023: 1.81%)			
148	ACV Auctions Inc	2,482	0.37
108	Digi International Inc	3,594	0.53
13	Everbridge Inc	332	0.05
151	HireRight Holdings Corp	1,578	0.23
366	Immersion Corp	2,571	0.38
332	Viant Technology Inc	2,081	0.31
		12,638	1.87
Telecommunications — 3.52% (28 February 2023: 4.15%)			
179	A10 Networks Inc	2,662	0.39
272	ADTRAN Holdings Inc	2,325	0.34
117	Aviat Networks Inc	4,115	0.61
110	Cambium Networks Corp	1,010	0.15
67	Clearfield Inc	2,350	0.35
461	DZS Inc	1,069	0.16
131	Frequency Electronics Inc	870	0.13
305	Infinera Corp	1,425	0.21
269	Ooma Inc	3,786	0.56
534	PCTEL Inc	2,214	0.33
513	Ribbon Communications Inc	1,522	0.22
372	Terran Orbital Corp	452	0.07
		23,800	3.52
Transportation — 2.81% (28 February 2023: 3.64%)			
247	Ardmore Shipping Corp	3,068	0.45
442	Daseke Inc	2,346	0.35
60	Hub Group Inc 'A'	4,669	0.69
241	Navigator Holdings Ltd	3,322	0.49
357	Radiant Logistics Inc	2,406	0.36
62	Scorpio Tankers Inc	3,142	0.47
		18,953	2.81
Total Common Stock (Cost $623,415)		640,372	94.79
Total Investments at fair value through profit or loss (Cost $662,736)		679,693	100.61
Forward Foreign Currency Contracts — 0.01% (28 February 2023: 0.02%)			
Unrealised appreciation of contracts (see below)		94	0.01
Total Financial Assets at fair value through profit or loss		679,787	100.62
Forward Foreign Currency Contracts — (0.14%) (28 February 2023: (0.22%))			
Unrealised depreciation of contracts (see below)		(945)	(0.14)
Total Financial Liabilities at fair value through profit or loss		(945)	(0.14)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		678,842	100.48
Liabilities in Excess of Other Assets		(3,303)	(0.48)
Total Net Assets		$675,539	100.00

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

ABBREVIATIONS:

ADR – American Depositary Receipt.

CAD – Canadian Dollar

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	93.96
Collective investment schemes	5.77
Financial derivative instruments	0.01
Other assets	0.26
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	–	Sell	AUD	–	$ –
05-Sep-2023	BNY Mellon	Buy	USD	249	Sell	BRL	1,243	(2)
05-Sep-2023	BNY Mellon	Buy	USD	5,631	Sell	BRL	27,558	71
05-Sep-2023	BNY Mellon	Buy	USD	18	Sell	EUR	16	–
05-Sep-2023	BNY Mellon	Buy	USD	7	Sell	GBP	5	–
05-Sep-2023	BNY Mellon	Buy	USD	145	Sell	SGD	196	–
05-Sep-2023	BNY Mellon	Buy	EUR	16	Sell	USD	19	–
05-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	USD	–	–
05-Sep-2023	BNY Mellon	Buy	GBP	65	Sell	USD	82	–
05-Sep-2023	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
05-Sep-2023	BNY Mellon	Buy	SGD	7	Sell	USD	6	–
05-Sep-2023	BNY Mellon	Buy	BRL	28,801	Sell	USD	6,071	(260)
06-Sep-2023	BNY Mellon	Buy	USD	4	Sell	SGD	5	–
06-Sep-2023	BNY Mellon	Buy	SGD	3	Sell	USD	2	–
06-Sep-2023	BNY Mellon	Buy	CNH	138	Sell	USD	19	–
15-Sep-2023	BNY Mellon	Buy	USD	242	Sell	AUD	370	2
15-Sep-2023	BNY Mellon	Buy	USD	279	Sell	AUD	436	(3)
15-Sep-2023	BNY Mellon	Buy	USD	13	Sell	CNH	96	–
15-Sep-2023	BNY Mellon	Buy	USD	194	Sell	CNH	1,416	(1)
15-Sep-2023	BNY Mellon	Buy	USD	21	Sell	EUR	19	–
15-Sep-2023	BNY Mellon	Buy	USD	1,218	Sell	EUR	1,113	11
15-Sep-2023	BNY Mellon	Buy	USD	8	Sell	GBP	6	–
15-Sep-2023	BNY Mellon	Buy	USD	376	Sell	PLN	1,541	3
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	SEK	1	–
15-Sep-2023	BNY Mellon	Buy	USD	9	Sell	SEK	96	–
15-Sep-2023	BNY Mellon	Buy	USD	966	Sell	SGD	1,300	4

FTGF Royce US Small Cap Opportunity Fund

Portfolio of Investments as at 31 August 2023 – *(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)
15-Sep-2023	BNY Mellon	Buy	USD	1,218	Sell	SGD	1,649	$	(3)
15-Sep-2023	BNY Mellon	Buy	SGD	38,953	Sell	USD	28,986		(144)
15-Sep-2023	BNY Mellon	Buy	PLN	23,852	Sell	USD	5,851		(75)
15-Sep-2023	BNY Mellon	Buy	SEK	855	Sell	USD	80		(2)
15-Sep-2023	BNY Mellon	Buy	AUD	8,268	Sell	USD	5,405		(45)
15-Sep-2023	BNY Mellon	Buy	AUD	99	Sell	USD	65		–
15-Sep-2023	BNY Mellon	Buy	CNH	388	Sell	USD	53		–
15-Sep-2023	BNY Mellon	Buy	EUR	64	Sell	USD	69		–
15-Sep-2023	BNY Mellon	Buy	CNH	22,169	Sell	USD	3,075		(27)
15-Sep-2023	BNY Mellon	Buy	EUR	20,821	Sell	USD	22,907		(313)
15-Sep-2023	BNY Mellon	Buy	SGD	1,134	Sell	USD	836		3
15-Sep-2023	BNY Mellon	Buy	GBP	93	Sell	USD	119		(1)
03-Oct-2023	BNY Mellon	Buy	BRL	27,569	Sell	USD	5,607		(69)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $150)								$	94
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,623))									(945)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,473))								$	(851)

The accompanying notes are an integral part of the Financial Statements

FTGF Royce US Smaller Companies Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Collective Investment Schemes — 2.91% (28 February 2023: 3.48%)			
11	iShares Russell 2000 Value ETF – ETF	1,641	1.78
1,044	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,044	1.13
Total Collective Investment Schemes (Cost $2,692)		2,685	2.91
Common Stock — 97.35% (28 February 2023: 97.23%)			
Aerospace & Defense — 1.68% (28 February 2023: 1.09%)			
91	Leonardo DRS Inc	1,550	1.68
Apparel — 2.92% (28 February 2023: 2.41%)			
13	Carter's Inc	927	1.00
38	Steven Madden Ltd	1,318	1.43
57	Wolverine World Wide Inc	458	0.49
		2,703	2.92
Auto Parts & Equipment — 3.94% (28 February 2023: 3.47%)			
62	Gentex Corp	2,020	2.18
41	Miller Industries Inc/TN	1,626	1.76
		3,646	3.94
Building Materials — 1.86% (28 February 2023: 2.02%)			
28	Louisiana-Pacific Corp	1,719	1.86
Chemicals — 3.31% (28 February 2023: 3.48%)			
21	Innospec Inc	2,296	2.49
4	Quaker Chemical Corp	760	0.82
		3,056	3.31
Commercial Services — 8.63% (28 February 2023: 7.42%)			
12	AMN Healthcare Services Inc	1,029	1.11
14	Cass Information Systems Inc	546	0.59
22	Computer Task Group Inc	227	0.25
139	Dun & Bradstreet Holdings Inc	1,510	1.63
58	Forrester Research Inc	1,760	1.90
47	Korn Ferry	2,411	2.61
8	RB Global Inc	495	0.54
		7,978	8.63
Computers — 0.52% (28 February 2023: 0.00%)			
8	Crane NXT Co	484	0.52
Cosmetics & Personal Care — 2.26% (28 February 2023: 2.16%)			
15	Inter Parfums Inc	2,087	2.26
Distribution & Wholesale — 0.88% (28 February 2023: 2.20%)			
67	Hudson Technologies Inc	811	0.88
Diversified Financial Services — 8.63% (28 February 2023: 7.55%)			
54	Air Lease Corp 'A'	2,213	2.39
52	Artisan Partners Asset Management Inc 'A'	2,010	2.18
25	Houlihan Lokey Inc 'A'	2,606	2.82
33	Lazard Ltd 'A'	1,148	1.24
		7,977	8.63
Electronics — 6.79% (28 February 2023: 5.96%)			
33	Brady Corp 'A'	1,662	1.80
26	ESCO Technologies Inc	2,748	2.97
62	Kimball Electronics Inc	1,864	2.02
		6,274	6.79
Engineering & Construction — 2.25% (28 February 2023: 2.22%)			
27	Arcosa Inc	2,083	2.25
Environmental Control — 0.39% (28 February 2023: 0.88%)			
8	Heritage-Crystal Clean Inc	358	0.39
Healthcare-Products — 5.25% (28 February 2023: 5.87%)			
31	Bio-Techne Corp	2,424	2.62
31	Enovis Corp	1,756	1.90
4	UFP Technologies Inc	669	0.73
		4,849	5.25
Home Builders — 4.13% (28 February 2023: 3.71%)			
13	LCI Industries	1,598	1.73
31	Skyline Champion Corp	2,221	2.40
		3,819	4.13
Insurance — 4.64% (28 February 2023: 4.88%)			
12	RLI Corp	1,574	1.71
2	White Mountains Insurance Group Ltd	2,711	2.93
		4,285	4.64
Internet — 2.93% (28 February 2023: 2.92%)			
41	Ziff Davis Inc	2,705	2.93
Leisure Time — 1.67% (28 February 2023: 1.59%)			
20	Brunswick Corp/DE	1,544	1.67
Lodging — 1.17% (28 February 2023: 1.99%)			
166	Century Casinos Inc	1,084	1.17
Machinery – Diversified — 3.80% (28 February 2023: 3.50%)			
22	Esab Corp	1,622	1.75
9	Kadant Inc	1,895	2.05
		3,517	3.80
Metal Fabricate & Hardware — 1.49% (28 February 2023: 0.65%)			
20	Northwest Pipe Co	677	0.73
23	Ryerson Holding Corp	702	0.76
		1,379	1.49
Miscellaneous Manufacturing — 5.41% (28 February 2023: 5.33%)			
11	EnPro Industries Inc	1,465	1.58
5	Fabrinet	855	0.93
24	John Bean Technologies Corp	2,680	2.90
		5,000	5.41
Oil & Gas Services — 1.74% (28 February 2023: 1.54%)			
CAD 156	Pason Systems Inc	1,612	1.74
Pharmaceuticals — 2.23% (28 February 2023: 3.27%)			
96	Catalyst Pharmaceuticals Inc	1,345	1.46
20	Harmony Biosciences Holdings Inc	715	0.77
		2,060	2.23
Real Estate — 4.39% (28 February 2023: 3.88%)			
168	Kennedy-Wilson Holdings Inc	2,680	2.90
41	Marcus & Millichap Inc	1,378	1.49
		4,058	4.39
Retail — 1.35% (28 February 2023: 1.49%)			
46	Movado Group Inc	1,247	1.35
Semiconductors — 10.25% (28 February 2023: 9.18%)			
8	Cirrus Logic Inc	668	0.72
16	Cohu Inc	583	0.63
70	FormFactor Inc	2,460	2.66
26	MKS Instruments Inc	2,556	2.77
13	Onto Innovation Inc	1,750	1.89
41	Vishay Precision Group Inc	1,461	1.58
		9,478	10.25
Software — 0.91% (28 February 2023: 2.94%)			
8	Avid Technology Inc	225	0.24
14	Simulations Plus Inc	620	0.67
		845	0.91
Transportation — 1.93% (28 February 2023: 3.63%)			
9	Landstar System Inc	1,782	1.93
Total Common Stock (Cost $83,219)		89,990	97.35
Total Investments at fair value through profit or loss (Cost $85,911)		92,675	100.26
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)			
Unrealised appreciation of contracts (see below)		–	–
Total Financial Assets at fair value through profit or loss		92,675	100.26
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)			
Unrealised depreciation of contracts (see below)		(2)	–
Total Financial Liabilities at fair value through profit or loss		(2)	–
Total Financial Assets and Financial Liabilities at fair value through profit or loss		92,673	100.26
Liabilities in Excess of Other Assets		(238)	(0.26)
Total Net Assets		$92,435	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	96.72
Collective investment schemes	2.89
Other assets	0.39
Total Assets	100.00

FTGF Royce US Smaller Companies Fund

Portfolio of Investments as at 31 August 2023 – *(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)
05-Sep-2023	BNY Mellon	Buy	EUR	20	Sell	USD	22	$	–
15-Sep-2023	BNY Mellon	Buy	USD	6	Sell	EUR	6		–
15-Sep-2023	BNY Mellon	Buy	USD	12	Sell	SEK	129		–
15-Sep-2023	BNY Mellon	Buy	USD	1	Sell	SEK	14		–
15-Sep-2023	BNY Mellon	Buy	SEK	161	Sell	USD	15		(1)
15-Sep-2023	BNY Mellon	Buy	EUR	92	Sell	USD	101		(1)
15-Sep-2023	BNY Mellon	Buy	SEK	1	Sell	USD	–		–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $–)									–
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2))									(2)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(2))								$	(2)

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Global Long-Term Unconstrained Fund^

Portfolio of Investments as at 31 August 2023

Shares (000's)		Value (000's) $	% of Net Asset Value
Collective Investment Schemes — 0.38% (28 February 2023: 0.00%)			
	573 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	573	0.38
Total Collective Investment Schemes (Cost $573)		573	0.38
Common Stock — 100.75% (28 February 2023: 101.05%)			
China — 2.11% (28 February 2023: 3.03%)			
HKD	564 Wuxi Biologics Cayman Inc, 144A	3,181	2.11
Denmark — 2.98% (28 February 2023: 3.50%)			
DKK	39 Coloplast A/S	4,489	2.98
France — 8.82% (28 February 2023: 10.14%)			
EUR	6 Kering SA	3,264	2.17
EUR	14 L'Oreal SA	6,236	4.14
EUR	19 Pernod Ricard SA	3,778	2.51
		13,278	8.82
Ireland — 4.16% (28 February 2023: 5.88%)			
EUR	74 Kingspan Group Plc	6,271	4.16
Italy — 8.95% (28 February 2023: 8.65%)			
EUR	21 Ferrari NV	6,669	4.43
EUR	100 Moncler SpA	6,803	4.52
		13,472	8.95
Netherlands — 6.99% (28 February 2023: 5.90%)			
EUR	3 Adyen NV, 144A	2,322	1.54
EUR	12 ASML Holding NV	8,205	5.45
		10,527	6.99
Sweden — 8.27% (28 February 2023: 9.97%)			
SEK	159 Assa Abloy AB	3,583	2.38
SEK	421 Atlas Copco AB	5,567	3.70
SEK	369 Hexagon AB	3,296	2.19
		12,446	8.27
United Kingdom — 3.00% (28 February 2023: 7.55%)			
GBP	65 Croda International Plc	4,515	3.00
United States — 55.47% (28 February 2023: 43.39%)			
	9 Adobe Inc	5,126	3.40
	13 ANSYS Inc	4,282	2.84
	16 Autodesk Inc	3,577	2.38
AUD	27 CSL Ltd	4,845	3.22
	24 Estee Lauder Cos Inc/The 'A'	3,780	2.51
	13 Illumina Inc	2,107	1.40
	20 Linde Plc	7,553	5.02
	24 Masimo Corp	2,736	1.82
	14 Mastercard Inc	5,917	3.93
	4 Mettler-Toledo International Inc	4,449	2.96
	26 Microsoft Corp	8,379	5.56
	35 NIKE Inc	3,517	2.34
	30 NVIDIA Corp	14,746	9.79
	25 ResMed Inc	4,023	2.67
	19 Veeva Systems Inc 'A'	3,986	2.65
	24 Zoetis Inc	4,494	2.98
		83,517	55.47
Total Common Stock (Cost $155,254)		151,696	100.75
Total Investments at fair value through profit or loss (Cost $155,827)		152,269	101.13
Forward Foreign Currency Contracts — 0.02% (28 February 2023: 0.03%)			
Unrealised appreciation of contracts (see below)		33	0.02
Total Financial Assets at fair value through profit or loss		152,302	101.15
Forward Foreign Currency Contracts — (0.98%) (28 February 2023: (1.01%))			
Unrealised depreciation of contracts (see below)		(1,479)	(0.98)
Total Financial Liabilities at fair value through profit or loss		(1,479)	(0.98)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		150,823	100.17
Liabilities in Excess of Other Assets		(250)	(0.17)
Total Net Assets		$150,573	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $5,503,000 or 3.65% of net assets.

ABBREVIATIONS:

AUD – Australian Dollar
DKK – Danish Krone
EUR – Euro
GBP – British Pound
HKD – Hong Kong Dollar
SEK – Swedish Krona

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	99.44
Collective investment schemes	0.38
Financial derivative instruments	0.02
Other assets	0.16
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	USD	27	Sell	EUR	25	$ –
05-Sep-2023	BNY Mellon	Buy	EUR	27	Sell	USD	30	–
15-Sep-2023	BNY Mellon	Buy	USD	1,227	Sell	EUR	1,136	(6)
15-Sep-2023	BNY Mellon	Buy	USD	5,576	Sell	EUR	5,111	30
15-Sep-2023	BNY Mellon	Buy	USD	238	Sell	GBP	186	2
15-Sep-2023	BNY Mellon	Buy	USD	25	Sell	GBP	20	–
15-Sep-2023	BNY Mellon	Buy	EUR	99,726	Sell	USD	109,679	(1,461)
15-Sep-2023	BNY Mellon	Buy	EUR	1,706	Sell	USD	1,850	1
15-Sep-2023	BNY Mellon	Buy	GBP	1,892	Sell	USD	2,407	(12)
15-Sep-2023	BNY Mellon	Buy	GBP	63	Sell	USD	80	–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $41)								$ 33
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,422))								(1,479)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(1,381))								$ (1,446)

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

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Asia Pacific Urban Trends Income Fund

Portfolio of Investments as at 31 August 2023

Shares (000's)			Value (000's) $	% of Net Asset Value
Common Stock — 57.23% (28 February 2023: 56.65%)				
Australia — 14.62% (28 February 2023: 13.13%)				
AUD	107	AGL Energy Ltd	765	3.73
AUD	73	APA Group	423	2.07
AUD	583	Aurizon Holdings Ltd	1,371	6.69
AUD	51	Transurban Group	437	2.13
			2,996	14.62
China — 12.04% (28 February 2023: 13.32%)				
HKD	386	China Merchants Port Holdings Co Ltd	463	2.26
HKD	1,996	China Tower Corp Ltd, 144A	194	0.95
HKD	1,588	Guangdong Investment Ltd	1,239	6.04
HKD	1,106	Yuexiu Transport Infrastructure Ltd	571	2.79
			2,467	12.04
Hong Kong — 4.28% (28 February 2023: 5.49%)				
HKD	90	CLP Holdings Ltd	701	3.42
HKD	42	Wharf Real Estate Investment Co Ltd	175	0.86
			876	4.28
India — 7.89% (28 February 2023: 7.70%)				
INR	242	Indus Towers Ltd	512	2.49
INR	242	NHPC Ltd	147	0.72
INR	324	Power Grid Corp of India Ltd	959	4.68
			1,618	7.89
Malaysia — 2.52% (28 February 2023: 2.57%)				
MYR	50	Petronas Gas Bhd	183	0.89
MYR	442	Westports Holdings Bhd	334	1.63
			517	2.52
New Zealand — 5.32% (28 February 2023: 5.98%)				
NZD	186	Chorus Ltd	896	4.37
NZD	39	Contact Energy Ltd	195	0.95
			1,091	5.32
Philippines — 1.84% (28 February 2023: 1.10%)				
PHP	62	Manila Electric Co	378	1.84
Singapore — 5.51% (28 February 2023: 4.14%)				
SGD	772	Capitaland India Trust	659	3.22
SGD	736	NETLINK NBN TRUST	470	2.29
			1,129	5.51
Thailand — 3.21% (28 February 2023: 3.22%)				
THB	2,427	Digital Telecommunications Infrastructure Fund	658	3.21
Total Common Stock (Cost $12,803)			**11,730**	**57.23**
Real Estate Investment Trusts — 41.37% (28 February 2023: 42.58%)				
Australia — 19.28% (28 February 2023: 20.53%)				
AUD	63	Charter Hall Long Wale REIT	144	0.70
AUD	420	Charter Hall Retail REIT	943	4.60
AUD	138	GPT Group/The	373	1.82
AUD	97	Region RE Ltd	135	0.66
AUD	680	Scentre Group	1,203	5.87
AUD	155	Stockland	425	2.08
AUD	604	Vicinity Ltd	728	3.55
			3,951	19.28

Shares (000's)			Value (000's) $	% of Net Asset Value
Hong Kong — 9.87% (28 February 2023: 8.91%)				
HKD	1,097	Fortune Real Estate Investment Trust	681	3.32
HKD	271	Link REIT	1,342	6.55
			2,023	9.87
India — 5.23% (28 February 2023: 4.22%)				
INR	292	Embassy Office Parks REIT	1,073	5.23
New Zealand — 1.94% (28 February 2023: 2.04%)				
NZD	750	Kiwi Property Group Ltd	398	1.94
Singapore — 5.05% (28 February 2023: 6.88%)				
SGD	249	CapitaLand Integrated Commercial Trust	351	1.71
SGD	106	Frasers Centrepoint Trust	176	0.86
SGD	298	Mapletree Industrial Trust	508	2.48
			1,035	5.05
Total Real Estate Investment Trusts (Cost $10,338)			**8,480**	**41.37**
Total Investments at fair value through profit or loss (Cost $23,141)			**20,210**	**98.60**
Forward Foreign Currency Contracts — 0.00% (28 February 2023: 0.00%)				
Unrealised appreciation of contracts (see below)			–	–
Total Financial Assets at fair value through profit or loss			**20,210**	**98.60**
Forward Foreign Currency Contracts — (0.01%) (28 February 2023: (0.07%))				
Unrealised depreciation of contracts (see below)			(1)	(0.01)
Total Financial Liabilities at fair value through profit or loss			**(1)**	**(0.01)**
Total Financial Assets and Financial Liabilities at fair value through profit or loss			**20,209**	**98.59**
Other Assets in Excess of Liabilities			**288**	**1.41**
Total Net Assets			**$20,497**	**100.00**

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $194,000 or 0.95% of net assets.

ABBREVIATIONS:

AUD – Australian Dollar
HKD – Hong Kong Dollar
INR – Indian Rupee
MYR – Malaysian Ringgit
NZD – New Zealand Dollar
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	94.78
Other assets	5.22
Total Assets	**100.00**

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	AUD	1	$	–
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	AUD	2		–
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	CNH	–		–
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	CNH	–		–
15-Sep-2023	BNY Mellon	Buy	USD	10	Sell	SGD	13		–
15-Sep-2023	BNY Mellon	Buy	USD	3	Sell	SGD	4		–
15-Sep-2023	BNY Mellon	Buy	SGD	8	Sell	USD	5		–
15-Sep-2023	BNY Mellon	Buy	SGD	312	Sell	USD	233		(1)
15-Sep-2023	BNY Mellon	Buy	CNH	–	Sell	USD	–		–
15-Sep-2023	BNY Mellon	Buy	CNH	7	Sell	USD	1		–
15-Sep-2023	BNY Mellon	Buy	AUD	1	Sell	USD	–		–
15-Sep-2023	BNY Mellon	Buy	AUD	34	Sell	USD	22		–
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $1)								$	–
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(19))									(1)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): $(18))								$	(1)

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Global Emerging Markets Fund^

Portfolio of Investments as at 31 August 2023

Currency	Shares (000's)	Security	Value (000's) $	% of Net Asset Value
Collective Investment Schemes — 0.73% (28 February 2023: 0.00%)				
	241	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	241	0.73
Total Collective Investment Schemes (Cost $241)			241	0.73
Common Stock — 99.62% (28 February 2023: 99.55%)				
Brazil — 6.45% (28 February 2023: 6.02%)				
BRL	206	B3 SA – Brasil Bolsa Balcao	539	1.63
BRL	176	Cosan SA	624	1.89
BRL	124	Odontoprev SA	258	0.78
BRL	98	WEG SA	707	2.15
			2,128	6.45
Chile — 2.05% (28 February 2023: 2.16%)				
GBP	37	Antofagasta Plc	674	2.05
China — 25.56% (28 February 2023: 28.67%)				
HKD	55	Alibaba Group Holding Ltd	644	1.95
	7	Alibaba Group Holding Ltd ADR	609	1.85
HKD	123	China Merchants Bank Co Ltd	487	1.48
CNH	18	Contemporary Amperex Technology Co Ltd	575	1.74
HKD	28	ENN Energy Holdings Ltd	221	0.67
HKD	4	JD.com Inc	61	0.19
	11	JD.com Inc ADR	356	1.08
HKD	44	Meituan 'B', 144A	735	2.23
HKD	112	Minth Group Ltd	332	1.01
CNH	189	Ping An Bank Co Ltd	289	0.88
HKD	115	Ping An Insurance Group Co of China Ltd	688	2.09
HKD	116	Shanghai Fosun Pharmaceutical Group Co Ltd	273	0.83
CNH	34	Shenzhen Inovance Technology Co Ltd	319	0.97
HKD	50	Tencent Holdings Ltd	2,055	6.23
HKD	83	Wuxi Biologics Cayman Inc, 144A	465	1.41
CNH	26	Wuxi Lead Intelligent Equipment Co Ltd	106	0.32
HKD	250	Xinyi Solar Holdings Ltd	209	0.63
			8,424	25.56
Hong Kong — 2.44% (28 February 2023: 2.94%)				
HKD	89	AIA Group Ltd	805	2.44
India — 18.75% (28 February 2023: 17.02%)				
INR	12	Asian Paints Ltd	457	1.38
INR	69	HDFC Bank Ltd	1,319	4.00
INR	86	ICICI Bank Ltd	997	3.02
INR	25	Kotak Mahindra Bank Ltd	539	1.64
INR	4	Maruti Suzuki India Ltd	534	1.62
INR	32	Reliance Industries Ltd	928	2.82
INR	26	Titan Co Ltd	995	3.02
INR	4	UltraTech Cement Ltd	412	1.25
			6,181	18.75
Indonesia — 4.18% (28 February 2023: 3.54%)				
IDR	476	Bank Negara Indonesia Persero Tbk PT	287	0.87
IDR	2,039	Bank Rakyat Indonesia Persero Tbk PT	741	2.25
IDR	1,436	Telkom Indonesia Persero Tbk PT	350	1.06
			1,378	4.18
Mexico — 4.55% (28 February 2023: 4.57%)				
MXN	75	Grupo Financiero Banorte SAB de CV	637	1.93
MXN	122	Orbia Advance Corp SAB de CV	272	0.83
MXN	150	Wal-Mart de Mexico SAB de CV	590	1.79
			1,499	4.55
Peru — 1.24% (28 February 2023: 1.15%)				
	3	Credicorp Ltd	408	1.24
Philippines — 0.39% (28 February 2023: 0.43%)				
PHP	148	Robinsons Retail Holdings Inc	129	0.39
Saudi Arabia — 2.32% (28 February 2023: 1.78%)				
SAR	31	Al Rajhi Bank	589	1.79
SAR	3	Dr Sulaiman Al Habib Medical Services Group Co	175	0.53
			764	2.32
Singapore — 0.29% (28 February 2023: 0.47%)				
	3	Sea Ltd ADR	97	0.29
South Africa — 0.70% (28 February 2023: 0.00%)				
ZAR	3	Capitec Bank Holdings Ltd	232	0.70
South Korea — 16.30% (28 February 2023: 15.91%)				
KRW	1	LG Chem Ltd	586	1.78
KRW	–	LG Energy Solution Ltd	116	0.35
KRW	–	LG H&H Co Ltd	100	0.30
KRW	2	NAVER Corp	303	0.92
KRW	53	Samsung Electronics Co Ltd	2,690	8.16
KRW	1	Samsung SDI Co Ltd	424	1.29
KRW	13	SK Hynix Inc	1,154	3.50
			5,373	16.30
Taiwan — 12.54% (28 February 2023: 12.47%)				
TWD	54	Delta Electronics Inc	584	1.77
TWD	34	Globalwafers Co Ltd	489	1.48
TWD	178	Taiwan Semiconductor Manufacturing Co Ltd	3,062	9.29
			4,135	12.54
United States — 1.86% (28 February 2023: 2.42%)				
	1	EPAM Systems Inc	243	0.73
	2	Globant SA	371	1.13
			614	1.86
Total Common Stock (Cost $40,294)			32,841	99.62
Total Financial Assets at fair value through profit or loss			33,082	100.35
Total Financial Assets and Financial Liabilities at fair value through profit or loss			33,082	100.35
Liabilities in Excess of Other Assets			(117)	(0.35)
Total Net Assets			$32,965	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to $1,200,000 or 3.64% of net assets.

ABBREVIATIONS:

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

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	99.06
Collective investment schemes	0.73
Other assets	0.21
Total Assets	100.00

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

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie European Unconstrained Fund^

Portfolio of Investments as at 31 August 2023

Shares (000's)			Value (000's) €	% of Net Asset Value
Common Stock — 99.55% (28 February 2023: 99.83%)				
Denmark — 3.65% (28 February 2023: 3.76%)				
DKK	66	Coloplast A/S	6,870	3.65
France — 21.32% (28 February 2023: 21.05%)				
	211	Dassault Systemes SE	7,728	4.10
	16	Kering SA	7,822	4.15
	25	L'Oreal SA	10,129	5.38
	30	Pernod Ricard SA	5,434	2.89
	35	Sartorius Stedim Biotech	9,035	4.80
			40,148	21.32
Germany — 6.10% (28 February 2023: 7.65%)				
	138	Infineon Technologies AG	4,566	2.42
	109	Nemetschek SE	6,920	3.68
			11,486	6.10
Ireland — 5.05% (28 February 2023: 6.83%)				
	122	Kingspan Group Plc	9,514	5.05
Italy — 17.15% (28 February 2023: 15.71%)				
	64	Ferrari NV	18,807	9.99
	216	Moncler SpA	13,494	7.16
			32,301	17.15
Netherlands — 13.76% (28 February 2023: 8.94%)				
	4	Adyen NV, 144A	3,197	1.70
	29	ASML Holding NV	17,719	9.41
	47	BE Semiconductor Industries NV	5,001	2.65
			25,917	13.76
Sweden — 12.57% (28 February 2023: 13.48%)				
SEK	397	Assa Abloy AB	8,243	4.38
SEK	733	Atlas Copco AB	8,930	4.74
SEK	789	Hexagon AB	6,499	3.45
			23,672	12.57
Switzerland — 3.77% (28 February 2023: 3.36%)				
CHF	7	Partners Group Holding AG	7,101	3.77
United Kingdom — 6.28% (28 February 2023: 12.44%)				
GBP	111	Croda International Plc	7,132	3.79
GBP	1,684	Oxford Nanopore Technologies Plc	4,680	2.49
			11,812	6.28
United States — 9.90% (28 February 2023: 6.61%)				
USD	28	Linde Plc	9,938	5.28
USD	8	Mettler-Toledo International Inc	8,705	4.62
			18,643	9.90
Total Common Stock (Cost €207,873)			187,464	99.55
Total Investments at fair value through profit or loss (Cost €207,873)			187,464	99.55
Forward Foreign Currency Contracts — 0.01% (28 February 2023: 0.01%)				
Unrealised appreciation of contracts (see below)			11	0.01
Total Financial Assets at fair value through profit or loss			187,475	99.56
Forward Foreign Currency Contracts — (0.02%) (28 February 2023: (0.01%))				
Unrealised depreciation of contracts (see below)			(28)	(0.02)
Total Financial Liabilities at fair value through profit or loss			(28)	(0.02)
Total Financial Assets and Financial Liabilities at fair value through profit or loss			187,447	99.54
Other Assets in Excess of Liabilities			872	0.46
Total Net Assets			€188,319	100.00

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

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2023, these securities amounted to €3,197,000 or 1.70% 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	99.47
Financial derivative instruments	0.01
Other assets	0.52
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
05-Sep-2023	BNY Mellon	Buy	EUR	682	Sell	BRL	3,612	€ 10
05-Sep-2023	BNY Mellon	Buy	EUR	77	Sell	BRL	414	–
05-Sep-2023	BNY Mellon	Buy	BRL	3,903	Sell	EUR	744	(18)
05-Sep-2023	BNY Mellon	Buy	BRL	122	Sell	EUR	23	–
15-Sep-2023	BNY Mellon	Buy	USD	59	Sell	EUR	52	1
15-Sep-2023	BNY Mellon	Buy	USD	–	Sell	EUR	–	–
15-Sep-2023	BNY Mellon	Buy	EUR	3	Sell	USD	3	–
15-Sep-2023	BNY Mellon	Buy	EUR	–	Sell	USD	1	–
03-Oct-2023	BNY Mellon	Buy	BRL	3,615	Sell	EUR	679	(10)
Unrealised Appreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €22)								€ 11
Unrealised Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €(20))								(28)
Net Depreciation of Forward Foreign Currency Contracts (28 February 2023 (000's): €2)								€ (17)

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

Statement of Financial Position

(in 000's)	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Euro Core Plus Bond Fund	
	As at 31 August 2023	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**
CURRENT ASSETS:								
Cash and cash equivalents (Note 7)	$ 1	$ 1	$ –	$ –	$ 7,482	$ 34,310	€ 1,873	€ 4,251
Margin accounts and restricted cash (Note 7)	–	–	2,257	2,060	4,123	7,065	1,863	2,191
Financial assets at fair value through profit or loss:								
Investments	950,341	844,196	226,747	140,166	1,007,553	1,183,129	86,466	125,838
Pledged investments	–	–	–	–	235	–	–	–
Options	–	–	327	64	2,256	556	–	4
Swap contracts	–	–	1,321	2,534	9,469	8,276	22	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	–	–	–	–	567	540	4	72
Unrealised appreciation on futures contracts	–	–	310	303	2,534	2,474	322	476
Receivable for investments sold	–	–	4,584	1,429	12,429	17,093	–	–
Receivable for redeemable participating shares sold	–	–	275	53	395	429	–	–
Interest and other income receivable	2,142	2,036	1,538	1,107	8,528	8,995	742	1,280
Dividend receivable	–	–	69	8	10	10	9	31
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	1	–	–	–	8	–	2	–
Total Current Assets	**952,485**	**846,233**	**237,428**	**147,724**	**1,055,589**	**1,262,877**	**91,303**	**134,143**
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	–	5,862	620	6,816	849	–	–
Margin accounts and restricted cash (Note 7)	–	–	1,337	2,826	1,189	445	8	9
Financial liabilities at fair value through profit or loss:								
Options	–	–	195	70	1,588	615	–	4
Swap contracts	–	–	20	46	1,749	1,867	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	–	–	–	–	2,005	2,578	179	338
Unrealised depreciation on futures contracts	–	–	152	180	1,496	3,625	91	1,065
Payable for investments purchased	19,824	9,879	25,760	11,726	37,494	101,191	647	187
Distributions payable to holders of redeemable participating shares	3,017	2,054	177	132	175	148	1	1
Management fees payable (Note 3)	456	363	111	71	465	487	3	3
Performance fees payable (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	30	24	23	16	73	73	13	14
Shareholder service fees payable (Note 3)	–	–	10	1	23	20	–	–
Payable for redeemable participating shares reacquired	–	–	217	1	2,052	1,904	–	–
Accrued expenses and other liabilities	239	298	88	116	435	375	38	55
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	**23,566**	**12,618**	**33,952**	**15,805**	**55,560**	**114,177**	**980**	**1,676**
Total Net Assets attributable to Holders of Redeemable Participating Shares	**$ 928,919**	**$ 833,615**	**$ 203,476**	**$ 131,919**	**$1,000,029**	**$1,148,700**	**€ 90,323**	**€ 132,467**

(in 000's)	FTGF Western Asset Global Core Plus Bond Fund^		FTGF Western Asset Global Credit Fund^		FTGF Western Asset Macro Opportunities Bond Fund^		FTGF Western Asset Multi-Asset Credit Fund^	
	As at 31 August 2023	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**
CURRENT ASSETS:								
Cash and cash equivalents (Note 7)	$ 4,628	$ 4,735	$ 698	$ 743	$ 26,891	$ 63,691	$ 3,764	$ 3,203
Margin accounts and restricted cash (Note 7)	1,954	1,544	967	1,074	143,867	250,586	3,779	3,915
Financial assets at fair value through profit or loss:								
Investments	163,564	146,874	29,460	43,765	1,432,224	1,913,653	275,837	267,865
Pledged investments	–	152	–	–	57,208	1,590	–	–
Options	–	19	–	–	21,526	6,090	280	566
Swap contracts	61	–	–	–	113,490	155,867	725	1,033
Swaptions	–	–	–	–	–	–	47	–
Unrealised appreciation on forward foreign currency contracts	937	1,011	216	343	13,409	21,504	536	536
Unrealised appreciation on futures contracts	404	338	110	202	54,997	20,467	1,448	53
Receivable for investments sold	1,550	3,576	–	1	384	13,260	3,571	5,180
Receivable for redeemable participating shares sold	17	1	2	1	899	1,024	8	2,133
Interest and other income receivable	1,120	1,086	343	491	29,668	36,399	3,869	3,427
Dividend receivable	5	15	2	6	164	487	8	8
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	2	–	9	–	7	–	9	1
Total Current Assets	**174,242**	**159,351**	**31,807**	**46,626**	**1,894,734**	**2,484,618**	**293,881**	**287,920**
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	–	–	–	76,873	83,849	189	2
Margin accounts and restricted cash (Note 7)	139	17	74	3	19,369	76,579	249	119
Financial liabilities at fair value through profit or loss:								
Options	–	4	–	–	45,858	46,352	56	36
Swap contracts	–	–	92	76	53,289	43,002	353	761
Swaptions	–	–	–	–	–	–	73	–
Unrealised depreciation on forward foreign currency contracts	1,300	2,097	79	90	14,349	43,616	2,359	2,965
Unrealised depreciation on futures contracts	245	1,043	41	34	54,049	47,194	504	890
Payable for investments purchased	17,834	9,282	109	306	114,479	4,384	1,181	7,800
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	19	17	2	2	1,627	2,062	27	24
Performance fees payable (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	19	15	11	9	102	151	26	22
Shareholder service fees payable (Note 3)	–	–	–	–	122	136	–	–
Payable for redeemable participating shares reacquired	–	72	–	–	1,042	3,140	1,890	82
Accrued expenses and other liabilities	222	101	40	56	1,415	1,652	165	207
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	**19,778**	**12,648**	**448**	**576**	**382,574**	**352,117**	**7,072**	**12,908**
Total Net Assets attributable to Holders of Redeemable Participating Shares	**$ 154,464**	**$ 146,703**	**$ 31,359**	**$ 46,050**	**$1,512,160**	**$2,132,501**	**$ 286,809**	**$ 275,012**

The accompanying notes are an integral part of the Financial Statements

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	
As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023
$ 8,313	$ 20,391	$ 631	$ 63	$ 1,001	$ 3,850	$ 239	$ 998	$ 3,854	$ 3,559
1,907	882	1,060	1,126	124	162	1,156	1,540	3,563	2,733
210,547	202,891	101,700	123,407	50,686	52,716	391,029	433,473	464,179	532,162
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	101	102	–	–	–	–	–	213
–	–	–	–	–	–	–	–	–	–
535	775	–	1	32	60	6	162	2,481	3,707
221	74	50	–	–	38	–	–	718	4,839
176	4,780	1,449	608	355	554	–	771	1,119	2,646
58	28	17	8	8	4	41	41	1,157	2,043
2,588	2,851	1,597	1,920	703	739	4,203	4,375	4,353	2,855
6	15	2	5	1	–	24	20	20	127
–	–	–	–	–	–	–	–	–	–
5	–	–	–	9	–	2	–	9	1
224,356	**232,687**	**106,607**	**127,240**	**52,919**	**58,123**	**396,700**	**441,380**	**481,453**	**554,885**
37	559	–	155	–	140	1,759	522	620	484
84	27	96	–	–	38	1	6	406	1
–	–	–	–	–	–	–	–	–	–
–	–	58	116	–	–	–	–	326	–
–	–	–	–	–	–	–	–	–	–
1,411	4,011	30	35	105	271	618	1,130	3,247	3,219
166	29	–	31	10	–	269	373	705	61
136	266	197	1,250	851	4	–	770	1,119	25,758
100	94	177	172	100	89	2	15	7	2
96	91	63	67	40	41	233	200	164	153
–	–	–	–	–	–	–	–	–	–
23	20	16	14	12	11	38	32	40	36
6	6	7	7	3	4	15	13	15	11
11	45	52	74	51	–	13	299	541	1,106
123	184	52	79	64	94	287	313	55	84
2,193	**5,332**	**748**	**2,000**	**1,236**	**692**	**3,235**	**3,673**	**7,245**	**30,915**
$ 222,163	**$ 227,355**	**$ 105,859**	**$ 125,240**	**$ 51,683**	**$ 57,431**	**$ 393,465**	**$ 437,707**	**$ 474,208**	**$ 523,970**

FTGF Western Asset Structured Opportunities Fund^		FTGF Western Asset US Mortgage-Backed Securities Fund^		FTGF Western Asset US Corporate Bond Fund		FTGF Western Asset Sustainable Global Corporate Bond Fund^		FTGF Brandywine Global Fixed Income Fund	
As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023
$ 1,379	$ 1,723	$ 112	$ 416	$ 1,954	$ 1,005	$ 67	$ 136	$ 3,196	$ 223
118	629	1,752	4,167	877	978	275	194	–	–
512,999	557,051	1,134,430	1,148,337	60,019	94,192	8,902	8,571	151,997	164,330
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
577	8	–	–	147	35	77	92	1,454	3,132
–	317	1,098	353	50	4	26	59	–	–
–	–	131,381	46,919	32,783	–	–	155	106	490
–	–	–	–	–	–	–	–	157	117
2,461	1,998	4,581	4,402	723	1,007	95	104	1,883	1,781
117	45	54	5	12	8	3	1	340	345
–	–	–	–	–	–	2	2	–	–
6	–	3	–	–	–	8	8	–	–
517,657	**561,771**	**1,273,411**	**1,204,599**	**96,565**	**97,229**	**9,455**	**9,322**	**159,133**	**170,418**
–	–	26	878	–	–	32	–	–	4
–	–	1,066	54	117	6	–	26	–	850
–	–	–	–	–	–	–	–	–	–
–	–	–	–	51	74	–	–	–	–
–	–	–	–	–	–	–	–	–	–
664	1,683	–	–	827	404	161	107	3,353	3,966
538	73	94	731	17	103	13	5	–	–
–	–	145,752	83,125	8	1,787	–	145	106	490
–	–	–	–	157	–	–	–	–	–
57	77	15	13	5	4	–	–	85	83
–	–	–	–	–	–	–	–	–	–
42	38	79	69	15	12	14	13	24	24
1	2	–	–	–	–	–	–	11	11
1	–	–	–	40,028	–	–	–	1,074	2,595
288	350	200	222	50	64	24	31	354	386
1,591	**2,223**	**147,232**	**85,092**	**41,275**	**2,454**	**244**	**327**	**5,007**	**8,409**
$ 516,066	**$ 559,548**	**$1,126,179**	**$1,119,507**	**$ 55,290**	**$ 94,775**	**$ 9,211**	**$ 8,995**	**$ 154,126**	**$ 162,009**

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	FTGF Brandywine Global Fixed Income Absolute Return Fund^		FTGF Brandywine Global High Yield Fund^		FTGF Brandywine Global Opportunistic Fixed Income Fund		FTGF Brandywine Global Income Optimiser Fund	
(in 000's)	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**
CURRENT ASSETS:								
Cash and cash equivalents (Note 7)	$ 1,920	$ 1,762	$ 35	$ 5	$ 806	$ 422	$ 3,869	$ 32,149
Margin accounts and restricted cash (Note 7)	1,118	2,709	99	8	300	–	27,557	25,134
Financial assets at fair value through profit or loss:								
Investments	260,160	538,707	23,928	10,360	207,895	204,726	1,156,117	1,153,805
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	1,309
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	7,522	13,024	12	10	1,150	1,448	2,658	3,510
Unrealised appreciation on futures contracts	512	2,190	42	2	–	–	6,156	–
Receivable for investments sold	–	1,798	567	248	13	9,346	921	838
Receivable for redeemable participating shares sold	2	1,797	–	1	201	–	2,528	2,452
Interest and other income receivable	2,667	5,523	386	175	1,822	2,543	11,774	15,517
Dividend receivable	156	233	4	2	613	601	187	337
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	–	–	16	–	–	–	27	8
Total Current Assets	**274,057**	**567,743**	**25,089**	**10,811**	**212,800**	**219,086**	**1,211,794**	**1,235,059**
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	7	123	–	–	3	808	1
Margin accounts and restricted cash (Note 7)	992	2,495	–	–	–	110	802	–
Financial liabilities at fair value through profit or loss:								
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	9,769	878
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	16,536	23,627	245	202	4,628	4,239	11,294	12,389
Unrealised depreciation on futures contracts	–	–	–	–	–	–	–	3,704
Payable for investments purchased	–	1,798	350	163	13	9,308	921	5,978
Distributions payable to holders of redeemable participating shares	–	–	1	1	–	–	116	106
Management fees payable (Note 3)	208	260	6	–	114	100	761	701
Performance fees payable (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	27	38	10	7	28	27	87	77
Shareholder service fees payable (Note 3)	–	–	–	–	1	1	83	78
Payable for redeemable participating shares reacquired	55	–	3	–	104	4	1,012	714
Accrued expenses and other liabilities	229	247	29	44	138	148	1,188	128
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	**18,047**	**28,472**	**767**	**417**	**5,026**	**13,940**	**26,841**	**24,754**
Total Net Assets attributable to Holders of Redeemable Participating Shares	**$ 256,010**	**$ 539,271**	**$ 24,322**	**$ 10,394**	**$ 207,774**	**$ 205,146**	**$1,184,953**	**$1,210,305**

	FTGF ClearBridge US Aggressive Growth Fund		FTGF ClearBridge Tactical Dividend Income Fund		FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Infrastructure Value Fund^	
(in 000's)	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**	**As at 31 August 2023**	**As at 28 February 2023**
CURRENT ASSETS:								
Cash and cash equivalents (Note 7)	$ 3,747	$ 11,596	$ 301	$ 2,053	$ 27,439	$ 11,074	€ 25,184	€ 25,979
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	213,403	214,039	35,254	36,590	1,553,421	1,629,033	847,640	1,032,510
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	4	4	–	1	31	22	1,728	1,921
Unrealised appreciation on futures contracts	–	–	–	–	–	–	–	–
Receivable for investments sold	92	179	–	–	14,782	3,682	150	3,932
Receivable for redeemable participating shares sold	21	5	–	–	17,776	29,209	3,983	2,238
Interest and other income receivable	6	14	–	7	10	20	–	–
Dividend receivable	97	42	60	72	1,208	740	2,070	1,740
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	2	–	8	–	8	4	15	3
Total Current Assets	**217,372**	**225,879**	**35,623**	**38,723**	**1,614,675**	**1,673,784**	**880,770**	**1,068,323**
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	622	–	–	–	58	7	–	2
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial liabilities at fair value through profit or loss:								
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	86	229	16	56	863	840	210	1,058
Unrealised depreciation on futures contracts	–	–	–	–	–	–	–	–
Payable for investments purchased	92	179	–	–	14,782	3,682	151	2,286
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	207	200	32	33	720	704	747	826
Performance fees payable (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	42	43	12	11	110	130	71	103
Shareholder service fees payable (Note 3)	37	35	4	4	164	170	93	99
Payable for redeemable participating shares reacquired	193	176	1	44	3,332	28,161	5,216	1,022
Accrued expenses and other liabilities	177	224	30	47	95	111	72	94
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	**1,456**	**1,086**	**95**	**195**	**20,124**	**33,805**	**6,560**	**5,490**
Total Net Assets attributable to Holders of Redeemable Participating Shares	**$ 215,916**	**$ 224,793**	**$ 35,528**	**$ 38,528**	**$1,594,551**	**$1,639,979**	**€ 874,210**	**€1,062,833**

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Credit Opportunities Fund^		FTGF Brandywine Global Multi-Sector Impact Fund^		FTGF ClearBridge Value Fund		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund	
As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023
$ 24	$ –	$ 2	$ 1,147	$ 46,573	$ 12,361	$ 1,472	$ 9,110	$ 30,356	$ 54,486
616	980	418	431	–	–	–	–	620	530
32,694	45,793	14,815	13,130	914,073	921,986	197,279	180,681	1,512,094	1,172,787
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
68	–	4	33	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
157	403	38	86	28	10	–	–	280	286
18	69	66	–	–	–	–	–	–	–
–	–	–	–	5	4,380	–	43	7,273	2,355
–	–	–	–	480	724	194	–	6,253	1,211
288	215	155	186	95	72	4	10	40	67
5	11	3	–	1,193	989	196	160	1,068	1,120
–	–	1	5	–	–	–	–	–	–
9	1	–	4	9	2	1	–	5	–
33,879	**47,472**	**15,502**	**15,022**	**962,456**	**940,524**	**199,146**	**190,004**	**1,557,989**	**1,232,842**
41	–	–	–	403	2,030	206	–	9,132	5
1	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	37	41	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
236	379	74	64	1,547	976	–	–	2,302	1,551
177	175	–	123	–	–	–	–	–	–
–	–	–	–	5	6,635	–	43	3,829	429
–	–	–	–	–	–	–	–	–	–
26	39	–	–	667	609	186	165	1,040	795
–	–	–	–	–	–	–	–	–	–
19	20	11	4	80	86	28	27	180	165
–	–	–	–	58	56	30	23	134	109
55	–	–	–	511	288	23	55	744	3,685
58	66	60	27	112	118	69	81	247	368
613	**716**	**186**	**218**	**3,383**	**10,798**	**542**	**394**	**17,608**	**7,107**
$ 33,266	**$ 46,756**	**$ 15,316**	**$ 14,804**	**$ 959,073**	**$ 929,726**	**$ 198,604**	**$ 189,610**	**$1,540,381**	**$1,225,735**

FTGF ClearBridge Global Infrastructure Income Fund		FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund		FTGF Martin Currie Global Long-Term Unconstrained Fund^		FTGF Martin Currie Asia Pacific Urban Trends Income Fund	
As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023	As at 31 August 2023	As at 28 February 2023
$ 8,820	$ 8,169	$ –	$ 1	$ –	$ –	$ 1	$ 87	$ 176	$ 156
–	–	310	330	–	–	–	–	–	–
355,274	399,290	679,693	744,113	92,675	78,654	152,269	142,529	20,210	24,963
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
6	24	94	150	–	–	33	41	–	1
–	–	–	–	–	–	–	–	–	–
2,622	3,321	352	1,897	16	144	80	154	777	–
12	1,858	446	711	293	1	46	85	–	–
–	–	11	–	3	–	–	–	–	–
2,933	2,085	601	474	55	16	114	61	150	145
–	–	–	–	–	–	–	–	–	–
13	14	2	–	2	1	6	–	9	–
369,680	**414,761**	**681,509**	**747,676**	**93,044**	**78,816**	**152,549**	**142,957**	**21,322**	**25,265**
5	6	878	643	94	142	128	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
1,018	2,229	945	1,623	2	2	1,479	1,422	1	19
–	–	–	–	–	–	–	–	–	–
2,395	3,872	2,421	1,944	47	358	80	154	730	–
–	–	–	–	–	–	–	–	–	–
360	377	618	624	100	83	84	76	14	18
–	–	–	–	–	–	–	–	–	–
33	31	78	82	18	16	21	19	10	9
66	74	108	109	15	12	9	8	2	3
522	2,062	769	915	281	37	144	184	–	–
56	62	153	207	52	68	31	45	68	95
4,455	**8,713**	**5,970**	**6,147**	**609**	**718**	**1,976**	**1,908**	**825**	**144**
$ 365,225	**$ 406,048**	**$ 675,539**	**$ 741,529**	**$ 92,435**	**$ 78,098**	**$ 150,573**	**$ 141,049**	**$ 20,497**	**$ 25,121**

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

(in 000's)	FTGF Martin Currie Global Emerging Markets Fund^ As at 31 August 2023	FTGF Martin Currie Global Emerging Markets Fund^ As at 28 February 2023	FTGF Martin Currie European Unconstrained Fund^ As at 31 August 2023	FTGF Martin Currie European Unconstrained Fund^ As at 28 February 2023	Franklin Templeton Global Funds Plc As at 31 August 2023	Franklin Templeton Global Funds Plc As at 28 February 2023
CURRENT ASSETS:						
Cash and cash equivalents (Note 7)	$ 7	$ 174	€ 876	€ 780	$ 235,072	$ 331,948
Margin accounts and restricted cash (Note 7)	–	–	–	–	203,275	312,657
Financial assets at fair value through profit or loss:						
Investments	33,082	34,547	187,464	188,780	16,096,309	17,052,700
Pledged investments	–	–	–	–	57,443	1,742
Options	–	–	–	–	24,476	7,318
Swap contracts	–	–	–	–	125,776	170,266
Swaptions	–	–	–	–	47	–
Unrealised appreciation on forward foreign currency contracts	–	–	11	22	35,171	53,350
Unrealised appreciation on futures contracts	–	–	–	–	69,493	32,496
Receivable for investments sold	–	–	–	4,857	218,032	135,703
Receivable for redeemable participating shares sold	33	104	–	1,732	35,638	48,971
Interest and other income receivable	–	–	–	–	91,408	103,724
Dividend receivable	24	31	110	57	11,968	10,290
Management fees receivable	–	–	–	–	17	64
Other assets	7	–	2	1	269	59
Total Current Assets	**33,153**	**34,856**	**188,463**	**196,229**	**17,204,394**	**18,261,288**
CURRENT LIABILITIES:						
Cash overdraft (Note 7)	2	–	–	3	105,849	91,015
Margin accounts and restricted cash (Note 7)	–	–	–	–	25,997	84,123
Financial liabilities at fair value through profit or loss:						
Options	–	–	–	–	47,795	47,119
Swap contracts	–	–	–	–	65,757	46,859
Swaptions	–	–	–	–	73	–
Unrealised depreciation on forward foreign currency contracts	–	–	28	20	74,855	121,367
Unrealised depreciation on futures contracts	–	–	–	–	58,809	59,938
Payable for investments purchased	–	–	–	4,372	391,788	301,633
Distributions payable to holders of redeemable participating shares	–	–	–	–	4,030	2,826
Management fees payable (Note 3)	27	26	59	55	9,556	9,548
Performance fees payable (Note 3)	–	–	–	–	3	–
Administrator and depositary fees payable (Note 3)	13	11	27	41	1,618	1,695
Shareholder service fees payable (Note 3)	1	1	1	1	1,027	1,005
Payable for redeemable participating shares reacquired	–	–	7	2,603	67,302	54,803
Accrued expenses and other liabilities	145	116	22	37	11,358	11,327
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	**188**	**154**	**144**	**7,132**	**865,817**	**833,258**
Total Net Assets attributable to Holders of Redeemable Participating Shares	**$ 32,965**	**$ 34,702**	**€ 188,319**	**€ 189,097**	**$ 16,338,577**	**$ 17,428,030**

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

The Euro figures for FTGF Western Asset Euro Core Plus Bond Fund, FTGF ClearBridge Infrastructure Value Fund^ and FTGF Martin Currie European Unconstrained Fund^ have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc as at 31 August 2023 using the USD/EUR closing rate of 0.9222 (28 February 2023: 0.9454).

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

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Western Asset US Government Liquidity Fund									
Class A US$ Accumulating	$ 191,997	1,683	114.09	$ 164,832	1,477	111.57	$ 131,265	1,197	109.62
Class A US$ Distributing (D)	614,004	614,017	1.00	526,302	526,316	1.00	640,232	640,245	1.00
Class B US$ Accumulating	16	–	108.60	74	1	106.43	73	1	104.91
Class B US$ Distributing (D)	174	174	1.00	218	218	1.00	–	–	–
Class C US$ Accumulating	156	1	107.00	153	1	105.01	5,317	51	103.69
Class C US$ Distributing (D)	–	–	–	134	134	1.00	140	140	1.00
Class X US$ Distributing (D)	121,875	121,877	1.00	141,184	141,186	1.00	141,538	141,540	1.00
Class A (G) US$ Accumulating	456	4	114.32	481	4	111.80	488	4	109.85
Class A (G) US$ Distributing (D)	234	234	1.00	230	230	1.00	264	264	1.00
Class L (G) US$ Distributing (D)	7	7	1.00	7	7	1.00	7	7	1.00
FTGF Western Asset US Core Bond Fund									
Class A US$ Accumulating	$ 29,941	234	128.18	$ 29,314	230	127.44	$ 35,416	245	144.44
Class A US$ Distributing (D)	36,214	410	88.42	35,001	391	89.45	80,771	775	104.18
Class B US$ Distributing (D)	–	–	–	–	–	–	2	–	104.24
Class C US$ Accumulating	4,305	37	117.94	5,503	47	117.55	8,586	64	133.90
Class C US$ Distributing (D)	2,346	27	88.47	2,543	28	89.49	3,580	34	104.21
Class E US$ Accumulating	988	11	87.22	803	9	86.98	2,222	22	99.25
Class F US$ Accumulating	106,547	910	117.09	31,628	272	116.19	58,355	445	131.23
Class F US$ Distributing (D)	16,358	188	86.97	11,329	129	87.97	14,031	137	102.43
Class X US$ Accumulating	2,060	20	102.55	2,156	21	101.70	2,384	21	114.69
Class X US$ Distributing (D)	217	3	86.02	266	3	87.02	298	3	101.33
Premier Class US$ Accumulating	9	–	102.84	8,681	85	101.94	19,841	173	114.85
Premier Class Euro Accumulating (Hedged)	–	–	–	–	–	–	2,570	22	105.86
LM Class US$ Accumulating	3,392	39	87.39	3,593	42	86.47	3,558	37	97.13
Class GA US$ Accumulating	1,056	8	126.76	1,059	8	125.95	1,232	9	142.64
Class GE US$ Accumulating	43	–	117.23	43	–	116.84	60	–	133.11
FTGF Western Asset US Core Plus Bond Fund									
Class A US$ Accumulating	$ 99,317	694	143.14	$ 103,760	730	142.14	$ 122,223	748	163.35
Class A US$ Distributing (D)	31,017	325	95.55	28,475	295	96.61	47,095	412	114.18
Class A US$ Distributing (M) Plus	3,628	46	78.95	4,183	52	80.27	7,597	79	95.64
Class A AUD Distributing (M) (Hedged) Plus	671	14	75.31	5,786	111	77.22	6,011	89	93.32
Class A Euro Accumulating (Hedged)	719	8	88.35	715	8	88.75	1,452	12	104.74
Class B US$ Distributing (D)	11	–	95.36	11	–	96.41	86	1	114.12
Class C US$ Accumulating	17,246	134	129.02	16,162	126	128.45	23,167	156	148.35
Class C US$ Distributing (D)	8,020	83	96.23	7,865	81	97.30	10,764	94	114.99
Class E US$ Accumulating	12,864	122	105.50	13,647	130	105.09	21,829	180	121.50
Class F US$ Accumulating	412,268	3,617	113.99	524,507	4,647	112.86	675,110	5,237	128.91
Class F US$ Distributing (D)	8,472	95	89.61	8,486	94	90.60	11,889	111	107.08
Class X US$ Accumulating	3,840	36	106.11	2,793	27	105.00	8,356	70	119.85
Class X US$ Distributing (D)	3,200	38	83.31	3,236	38	84.24	5,357	54	99.58
Class X Euro Accumulating (Hedged)	206	2	84.19	285	3	84.29	2,903	26	98.90
Premier Class US$ Accumulating	340,148	2,479	137.20	374,417	2,760	135.67	491,421	3,179	154.57
Premier Class US$ Distributing (M)	3,346	37	90.75	2,837	31	91.71	2,929	27	108.14
Premier Class Euro Accumulating (Hedged)	38,590	376	94.57	31,663	316	94.59	22,936	185	110.65
LM Class US$ Distributing (M)	13,939	178	78.15	16,273	206	78.97	22,527	242	93.11
LM Class Euro Accumulating	340	3	115.82	1,375	11	117.39	1,726	12	125.79
LM Class GBP Accumulating (Hedged)	45	–	132.27	34	–	131.13	27	–	150.84
Class A (G) US$ Accumulating	170	1	145.38	169	1	144.38	200	1	165.90
Class A (G) US$ Distributing (D)	782	8	96.30	833	9	97.37	1,106	10	115.07
Class B (G) US$ Distributing (D)	3	–	96.31	3	–	97.38	4	–	115.09
Class L (G) US$ Accumulating	203	2	133.95	202	2	133.36	234	2	154.01
Class L (G) US$ Distributing (D)	984	10	96.31	983	10	97.38	1,141	10	115.09
FTGF Western Asset Euro Core Plus Bond Fund									
Class A US$ Distributing (D)	€ 368	4	96.89	€ 35	–	93.08	€ 50	–	117.82
Class A Euro Distributing (D)	878	9	92.67	862	9	91.32	1,190	11	108.97
Class C US$ Distributing (D)	55	1	96.30	54	1	92.57	65	1	117.09
Class F Euro Distributing (Q)	–	–	–	–	–	–	1	–	124.95
Premier Class Euro Accumulating	4,943	53	92.60	7,303	81	90.38	1,825	17	106.44
LM Class Euro Accumulating	83,100	864	96.19	123,205	1,314	93.74	145,011	1,317	110.07
Class GA Euro Accumulating	610	5	114.53	636	6	112.08	741	6	132.69
Class GA Euro Distributing (A)	273	3	103.02	278	3	101.67	391	3	120.65
Class GE Euro Accumulating	96	1	105.93	94	1	103.97	112	1	123.83
FTGF Western Asset Global Multi Strategy Fund									
Class A US$ Accumulating	$ 11,050	70	156.95	$ 9,390	61	154.26	$ 12,161	74	165.33
Class A US$ Distributing (D)	11,312	115	98.39	13,012	132	98.88	15,078	137	109.94
Class A US$ Distributing (M)	1,536	18	83.62	1,619	19	83.98	2,287	25	93.16
Class A US$ Distributing (M) Plus	815	11	76.28	683	9	77.14	879	10	86.54
Class A AUD Distributing (M) (Hedged) Plus	137	3	72.75	166	3	74.10	47	1	84.12
Class A Euro Accumulating (Hedged)	2,597	18	130.36	3,009	22	129.52	4,100	26	142.38
Class A Euro Distributing (M) (Hedged)	2,483	33	68.43	2,671	36	69.49	3,395	38	79.05
Class A Euro Distributing (M) (Hedged) Plus (e)	203	3	57.40	201	3	58.69	252	3	67.69
Class A GBP Distributing (M) (Hedged)	472	5	81.24	498	5	81.90	581	5	91.73
Class A HKD Distributing (M) Plus	48	5	74.35	49	5	75.26	110	10	84.03
Class A SGD Distributing (M) (Hedged) Plus	948	1,639	0.78	960	1,626	0.80	1,033	1,563	0.90
Class B US$ Distributing (D)	264	3	98.37	262	3	98.86	531	5	109.92
Class C US$ Accumulating	5,481	39	140.91	6,279	45	138.84	6,780	45	149.55
Class C US$ Distributing (D)	7,952	81	98.36	8,448	85	98.85	10,758	98	109.90
Class A ZAR Distributing (M) (Hedged) Plus	322	9	663.25	349	9	681.64	451	9	788.67
Class E US$ Accumulating	1,186	10	123.62	1,240	10	121.87	1,505	11	131.41
Class E US$ Distributing (D)	441	5	81.92	583	7	82.33	661	7	91.53
Class E Euro Accumulating (Hedged)	58	1	96.34	92	1	96.02	125	1	106.18
Class E Euro Distributing (M) (Hedged)	31	–	69.79	30	–	70.87	36	–	80.64
Class F US$ Accumulating	17,781	121	146.71	17,061	119	143.75	20,347	133	153.16
Class F US$ Distributing (D)	4,583	56	81.92	4,951	60	82.33	5,501	60	91.53
Class X US$ Distributing (D)	708	9	82.04	697	8	82.45	1,399	15	91.68
Class X Euro Accumulating (Hedged)	62	1	101.30	8	–	100.36	–	–	–
Class X GBP Distributing (D) (Hedged)	63	1	77.55	60	1	78.21	76	1	87.81
Premier Class US$ Accumulating	28,825	162	178.09	34,965	201	174.28	44,980	243	185.22
Premier Class US$ Distributing (M)	361	4	102.25	368	4	102.68	12,098	106	113.85
Premier Class CHF Accumulating (Hedged)	58,335	522	98.79	54,671	522	98.72	3,442	28	111.13
Premier Class Euro Accumulating (Hedged)	818	6	130.90	1,365	10	129.55	4,740	30	141.32
Premier Class Euro Distributing (M) (Hedged)	39	1	66.14	39	1	67.15	69	1	76.38
Premier Class GBP Accumulating (Hedged)	–	–	–	–	–	–	49,523	266	138.99
Premier Class GBP Distributing (M) (Hedged)	744	7	78.41	827	9	79.03	2,899	24	88.49
Premier Class GBP Distributing (M) (Hedged) Plus (e)	203	2	68.28	203	2	69.00	205	2	77.65
Premier Class PLN Accumulating (Hedged)	2,800	90	128.35	2,666	95	124.47	3,664	121	127.30
LM Class AUD Distributing (M) (Hedged)	59,304	1,015	90.19	59,726	973	91.26	93,108	1,251	102.46
LM Class GBP Accumulating (Hedged)	201	1	138.43	207	1	135.69	148	1	145.04
FTGF Western Asset US High Yield Fund									
Class A US$ Accumulating	$ 17,076	93	184.30	$ 18,805	105	179.29	$ 25,055	129	194.84
Class A US$ Distributing (D)	25,944	385	67.32	27,885	411	67.77	34,889	446	78.15
Class A US$ Distributing (M)	1,203	15	81.53	1,375	17	82.01	2,271	24	94.27
Class A US$ Distributing (M) Plus	1,024	15	68.57	1,290	18	69.82	2,424	30	81.29
Class A Euro Distributing (M) (Hedged)	1,401	19	66.39	1,403	20	67.53	1,414	16	79.66
Class A HKD Distributing (M) Plus	17	1	100.59	5	–	94.71	–	–	93.84
Class A SGD Distributing (M) (Hedged) Plus	394	823	0.65	383	776	0.66	520	907	0.78
Class B US$ Accumulating	–	–	–	–	–	–	338	2	192.79
Class B US$ Distributing (D)	–	–	–	46	1	67.77	106	1	78.17
Class C US$ Accumulating	4,095	23	174.58	4,132	24	170.27	3,170	17	185.96
Class C US$ Distributing (D)	1,703	25	67.32	2,074	31	67.78	2,748	35	78.16

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	**No. Shares (000's)**	**NAV/Share:**	**Total NAV (000's)**	**No. Shares (000's)**	**NAV/Share:**	**Total NAV (000's)**	**No. Shares (000's)**	**NAV/Share:**
FTGF Western Asset US High Yield Fund (continued)									
Class E US$ Accumulating	$ 2,611	16	164.69	$ 3,404	21	160.70	$ 3,837	22	175.71
Class E US$ Distributing (D)	433	5	84.10	581	7	84.66	1,106	11	97.67
Class E Euro Accumulating (Hedged)	361	3	95.28	347	3	94.00	413	3	105.40
Class F US$ Accumulating	4,092	24	169.77	4,327	26	164.83	7,467	42	178.39
Class F US$ Distributing (D)	230	3	80.12	257	3	80.65	226	2	93.01
Premier Class US$ Accumulating	20,214	114	176.94	35,228	205	171.58	101,736	549	185.21
Premier Class GBP Accumulating (Hedged)	696	5	105.44	1	–	102.60	1	–	111.69
S Class US$ Distributing (M)	1	–	87.88	1	–	88.37	–	–	–
S Class Euro Distributing (M) (Hedged)	30	–	84.70	28	–	86.14	–	–	–
LM Class US$ Accumulating	–	–	–	–	–	–	45,730	232	197.50
LM Class US$ Distributing (M)	22,136	297	74.59	21,415	285	75.02	23,015	267	86.21
LM Class GBP Accumulating (Hedged)	32	–	107.51	40	–	104.43	51	–	113.46
Class A (G) US$ Accumulating	194	1	188.59	189	1	183.52	211	1	199.51
Class A (G) US$ Distributing (D)	1,037	16	66.79	1,072	16	67.23	1,243	16	77.53
Class L (G) US$ Accumulating	147	1	173.75	170	1	169.50	185	1	185.19
Class L (G) US$ Distributing (D)	647	10	66.78	645	10	67.22	795	10	77.52
Class GF US$ Accumulating	141	1	168.26	137	1	163.56	149	1	177.45
FTGF Western Asset Global High Yield Fund									
Class A US$ Accumulating	$ 5,261	32	166.22	$ 5,649	34	164.18	$ 8,812	49	178.94
Class A US$ Distributing (D)	5,910	95	62.16	6,082	96	63.39	7,374	101	72.88
Class A US$ Distributing (M)	7,340	106	69.05	8,467	120	70.35	11,065	137	80.65
Class A US$ Distributing (M) Plus	4,397	71	61.63	5,245	83	63.52	10,681	145	73.86
Class A AUD Distributing (M) (Hedged) Plus	4,259	93	70.73	5,294	107	73.48	7,679	122	86.67
Class A Euro Accumulating	2,114	18	109.24	2,233	19	110.61	2,029	16	113.76
Class A Euro Distributing (D) (Hedged)	119	2	61.48	120	2	63.37	65	1	74.80
Class A SGD Distributing (M) (Hedged) Plus	1,668	3,836	0.59	1,724	3,810	0.61	2,177	4,140	0.71
Class B US$ Accumulating	–	–	–	–	–	–	72	–	175.72
Class B US$ Distributing (D)	29	–	62.04	30	–	63.26	201	3	72.72
Class C US$ Accumulating	929	6	157.16	920	6	155.61	1,483	9	170.46
Class C US$ Distributing (D)	2,108	34	61.89	2,429	38	63.11	2,962	41	72.56
Class E US$ Accumulating	861	6	143.64	1,123	8	142.35	1,249	8	156.17
Class E US$ Distributing (D)	162	2	76.20	165	2	77.70	207	2	89.34
Class E Euro Distributing (M) (Hedged)	14	–	61.20	14	–	63.06	18	–	74.28
Class F US$ Accumulating	2,919	19	150.47	2,845	19	148.37	2,036	13	161.10
Class F US$ Distributing (D)	456	6	72.32	543	7	73.75	965	11	84.81
Class X US$ Distributing (D)	4,181	52	81.07	4,458	54	82.67	5,807	61	95.06
Class X GBP Distributing (D) (Hedged)	3,820	47	64.73	3,701	46	66.23	4,406	43	77.04
Premier Class US$ Accumulating	–	–	–	–	–	–	6,086	29	212.96
Premier Class Euro Accumulating (Hedged)	1,691	14	114.25	2,244	19	113.78	1,770	12	126.57
Premier Class GBP Distributing (D) (Hedged)	28	–	70.38	27	–	72.01	35	–	83.77
S Class US$ Distributing (M)	1	–	88.52	1	–	90.17	–	–	–
S Class Euro Distributing (M) (Hedged)	30	–	85.24	29	–	87.81	–	–	–
Class A (G) US$ Accumulating	1,411	8	169.02	2,047	12	167.12	2,374	13	182.46
Class A (G) US$ Distributing (D)	936	15	62.16	1,003	16	63.38	1,240	17	72.88
Class L (G) US$ Accumulating	434	3	155.73	431	3	154.37	507	3	169.39
Class L (G) US$ Distributing (D)	605	10	62.17	607	10	63.40	678	9	72.89
FTGF Western Asset Asian Opportunities Fund									
Class A US$ Accumulating	$ 26,990	180	150.19	$ 29,246	196	149.02	$ 39,106	241	162.46
Class A US$ Distributing (D)	5,387	56	95.90	5,574	58	96.54	6,592	61	108.04
Class A US$ Distributing (M)	5,038	57	88.47	9,535	107	89.01	12,847	129	99.50
Class A US$ Distributing (M) Plus	28,058	433	64.79	29,850	452	66.00	45,247	604	74.94
Class A AUD Distributing (M) (Hedged) Plus	11,979	259	71.45	13,954	283	73.37	21,798	356	84.24
Class A CHF Accumulating (Hedged)	301	3	85.99	286	3	87.16	330	3	98.04
Class A CNH Distributing (M) (Hedged) Plus	6,439	675	69.42	3,528	341	71.91	5,325	405	83.16
Class A Euro Accumulating	1,695	7	218.21	1,927	8	221.94	2,698	11	228.02
Class A Euro Accumulating (Hedged)	962	9	95.50	935	9	95.84	1,734	14	107.09
Class A Euro Distributing (A)	398	4	104.93	447	4	109.59	541	4	115.43
Class A HKD Distributing (M) Plus	5,913	592	78.31	6,684	657	79.85	10,989	951	90.29
Class A SGD Accumulating (Hedged)	783	766	1.38	672	656	1.38	1,296	1,162	1.51
Class A SGD Distributing (M) (Hedged) Plus	1,548	3,132	0.67	1,394	2,739	0.69	2,389	4,143	0.78
Class A SGD Distributing (M) Plus	429	817	0.71	605	1,131	0.72	940	1,545	0.82
Class B US$ Accumulating	55	–	144.50	54	–	143.57	62	–	156.90
Class B US$ Distributing (D)	–	–	–	–	–	–	19	–	107.96
Class C US$ Accumulating	1,452	10	138.79	1,433	10	138.07	1,697	11	151.27
Class C US$ Distributing (D)	1,096	11	95.92	1,111	12	96.56	1,306	12	108.06
Class E US$ Accumulating	581	5	119.64	590	5	119.08	704	5	130.59
Class E US$ Distributing (D)	182	2	88.16	181	2	88.75	199	2	99.32
Class F US$ Accumulating	2,324	17	137.93	2,326	17	136.58	2,699	18	148.29
Class F US$ Distributing (D)	581	7	88.21	585	7	88.80	654	7	99.38
Class X US$ Accumulating	–	–	–	–	–	–	221	2	110.48
Class X US$ Distributing (M)	1,159	14	85.06	1,204	14	85.58	3,705	39	95.65
Class X Euro Accumulating (Hedged)	233	2	89.30	228	2	89.39	268	2	99.36
Premier Class US$ Accumulating	59,543	360	165.39	83,254	509	163.56	72,450	409	177.15
Premier Class US$ Distributing (M)	136	1	102.26	1,371	13	102.87	–	–	–
Premier Class Euro Accumulating	121,629	732	153.33	120,289	732	155.45	130,405	732	158.82
Premier Class Euro Accumulating (Hedged)	11,741	100	107.82	8,187	72	107.84	8,686	65	119.68
Premier Class Euro Distributing (A)	65,928	657	92.51	69,572	678	96.97	77,670	678	102.12
Premier Class Euro Distributing (M)	10,869	102	98.66	10,936	102	101.76	12,221	102	107.28
Premier Class GBP Distributing (M)	74	1	105.01	84	1	111.31	92	1	111.51
LM Class US$ Accumulating	15,063	84	179.53	25,877	146	176.99	43,801	230	190.55
LM Class US$ Distributing (M)	3,249	37	88.99	4,430	49	89.52	–	–	–
LM Class Euro Distributing (M) (Hedged)	1,650	18	82.79	1,358	15	84.23	1,103	10	96.42
FTGF Western Asset Short Duration Blue Chip Bond Fund									
Class A US$ Accumulating	$ 32,260	262	123.03	$ 30,772	254	121.01	$ 22,239	176	126.60
Class A US$ Distributing (M)	11,497	112	102.58	7,663	75	101.67	6,851	64	106.79
Class A Euro Accumulating (Hedged)	21,870	223	90.61	21,104	222	90.07	9,882	91	96.55
Class A Euro Distributing (M) (Hedged)	321	3	98.62	313	3	98.80	–	–	–
Class A SEK Accumulating (Hedged)	11,777	1,413	91.26	12,582	1,452	90.68	22,680	2,221	96.73
Class A SEK Distributing (M) (Hedged)	1	–	90.08	1	–	90.27	1	–	96.70
Class B US$ Accumulating	–	–	–	52	1	99.51	–	–	–
Class C US$ Accumulating	3,523	31	114.62	3,828	34	113.01	8,415	71	118.83
Class C US$ Distributing (M)	4,053	40	101.44	3,761	37	100.53	519	5	105.71
Class E US$ Accumulating	3,329	31	107.84	3,313	31	106.39	3,238	29	111.98
Class E US$ Distributing (D)	4,903	50	97.33	4,856	50	96.49	4,983	49	101.56
Class F US$ Accumulating	3,396	27	123.95	3,410	28	121.66	7,631	60	126.78
Class F US$ Distributing (D)	904	10	93.67	1,287	14	92.86	1,596	16	97.66
Class X Euro Accumulating (Hedged)	22,778	229	91.58	8,345	87	90.78	9,247	85	96.86
Premier Class US$ Accumulating	15,094	111	135.64	25,521	192	132.97	27,247	197	138.22
Premier Class CHF Distributing (M) (Hedged)	4,526	40	99.95	–	–	–	–	–	–
Premier Class Euro Accumulating (Hedged)	11,851	113	96.35	65,972	653	95.51	31,220	274	101.73
Premier Class Euro Distributing (M) (Hedged)	247	2	99.50	–	–	87.78	189	2	94.28
Premier Class GBP Accumulating (Hedged)	112	1	126.64	565	4	124.65	2	–	130.72
Premier Class GBP Distributing (M) (Hedged)	34	–	96.69	13	–	96.15	1,278	9	101.92
S Class US$ Distributing (M) Plus (e)	30,863	318	97.02	29,107	302	96.32	10,106	100	101.50
S Class Euro Accumulating (Hedged)	27	–	92.56	27	–	91.66	55	1	97.58
S Class Euro Distributing (M) (Hedged) Plus (e)	8,813	94	86.09	6,422	70	86.37	3,050	29	93.27
S Class GBP Distributing (M) (Hedged) Plus (e)	272,530	2,353	91.42	285,334	2,604	91.09	262,829	2,023	96.86
LM Class AUD Accumulating (Hedged)	9,499	155	94.58	9,722	155	93.22	10,991	155	97.63

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	**No. Shares (000's)**	**NAV/Share:**	**Total NAV (000's)**	**No. Shares (000's)**	**NAV/Share:**	**Total NAV (000's)**	**No. Shares (000's)**	**NAV/Share:**
FTGF Western Asset Global Core Plus Bond Fund^									
Class A US$ Distributing (A)	$ 17	–	91.00	$ 1	–	91.31	$ 1	–	102.91
Class X US$ Accumulating	1,681	16	105.85	1,721	17	103.78	2,746	24	115.64
Premier Class US$ Accumulating	16,767	116	143.93	25,147	178	141.02	42,779	273	156.86
Premier Class Euro Accumulating (Hedged)	35,323	332	98.05	20,636	201	97.14	39,201	315	110.84
Premier Class GBP Accumulating (Hedged)	2	–	87.15	2	–	85.63	3	–	96.15
Premier Class NZD Accumulating (Hedged)	4,127	71	98.08	5,009	84	96.21	6,128	84	107.57
S Class US$ Accumulating	1	–	93.62	1	–	91.67	–	–	–
S Class Euro Accumulating (Hedged)	28	–	90.30	28	–	89.44	–	–	–
LM Class US$ Accumulating	4,168	41	101.50	4,099	41	99.25	4,122	37	109.96
LM Class Euro Accumulating (Hedged)	1,603	17	84.74	1,857	21	83.81	2,442	23	95.23
LM Class CAD Accumulating (Hedged)	90,747	1,177	104.18	88,202	1,177	102.26	105,526	1,177	113.65
FTGF Western Asset Global Credit Fund^									
Class A US$ Accumulating	$ 2,178	17	126.88	$ 2,174	17	127.27	$ 3,171	22	142.04
Class A Euro Accumulating (Hedged)	277	2	107.38	321	3	108.91	408	3	124.74
Class X US$ Accumulating	1	–	100.31	–	–	–	–	–	–
Premier Class Euro Accumulating (Hedged)	27	–	82.03	27	–	82.92	53	1	94.35
Premier Class GBP Accumulating (Hedged)	19	–	84.06	18	–	84.38	63	1	94.58
LM Class US$ Accumulating	24,453	160	152.58	39,438	259	152.29	69,126	411	168.26
LM Class Euro Accumulating (Hedged)	4,404	50	81.89	4,072	47	82.64	4,532	43	93.68
FTGF Western Asset Macro Opportunities Bond Fund^									
Class A US$ Accumulating	$ 317,519	2,547	124.65	$ 388,476	3,241	119.86	$ 788,243	5,937	132.77
Class A US$ Distributing (M) Plus (e)	113,722	1,481	76.80	124,647	1,627	76.61	200,496	2,254	88.97
Class A US$ Distributing (S)	25,352	277	91.61	28,115	311	90.26	41,551	408	101.94
Class A AUD Accumulating (Hedged)	1,469	25	90.25	1,089	18	87.62	1,348	19	98.55
Class A AUD Distributing (M) (Hedged) Plus (e)	12,409	261	73.51	15,473	310	74.06	25,043	395	87.37
Class A CHF Accumulating (Hedged)	4,835	43	98.33	5,462	53	96.71	17,146	142	110.87
Class A CNH Accumulating (Hedged)	983	55	129.60	1,006	55	126.70	1,234	55	141.25
Class A CNH Distributing (M) (Hedged) Plus (e)	1,604	134	86.94	2,787	220	88.22	4,928	302	103.16
Class A Euro Accumulating (Hedged)	151,228	1,349	103.39	157,441	1,479	100.65	364,733	2,837	114.66
Class A Euro Distributing (A)	4,792	50	88.33	5,211	55	90.13	7,824	73	96.24
Class A Euro Distributing (M) (Hedged) Plus (e)	4,553	59	70.75	5,789	77	71.44	8,555	89	85.34
Class A Euro Distributing (S) (Hedged)	5,821	67	80.41	6,023	71	80.16	7,304	70	93.13
Class A GBP Accumulating	232	1	141.65	385	2	143.47	508	3	142.50
Class A GBP Accumulating (Hedged)	5,172	37	110.93	5,757	45	107.22	22,692	141	120.28
Class A GBP Distributing (M) (Hedged) Plus (e)	7,415	84	69.97	10,137	120	70.14	14,437	130	82.55
Class A HKD Distributing (M) Plus	–	–	–	69	7	75.21	80	7	86.91
Class A HKD Distributing (M) Plus (e)	–	–	–	2	–	74.98	4	–	86.74
Class A SEK Accumulating (Hedged)	1,301	150	94.64	1,390	158	92.28	3,282	297	104.81
Class A SGD Accumulating (Hedged)	9,030	10,435	1.17	9,979	11,868	1.13	23,139	24,857	1.26
Class A SGD Distributing (M) (Hedged) Plus (e)	21,590	39,437	0.74	25,125	45,526	0.74	39,579	61,771	0.87
Class A SGD Distributing (M) Plus (e)	29	50	0.79	29	50	0.79	34	50	0.92
Class B US$ Accumulating	–	–	–	91	1	107.65	126	1	119.54
Class C US$ Accumulating	32,259	290	111.20	34,826	325	107.20	49,624	416	119.34
Class C US$ Distributing (S)	3,975	44	90.69	4,194	47	89.36	5,973	59	100.90
Class A JPY Distributing (M) Plus (e)	154	2	9,773.49	154	2	9,123.43	179	2	8,945.99
Class A NOK Accumulating (Hedged)	3,371	412	86.90	6,043	740	84.75	7,423	687	95.32
Class E US$ Accumulating	13,175	120	109.53	15,021	142	105.64	20,437	174	117.72
Class E US$ Distributing (S)	1,291	14	90.46	1,410	16	89.13	2,115	21	100.63
Class E Euro Accumulating (Hedged)	2,757	28	91.94	2,721	29	89.78	4,390	38	102.88
Class F US$ Accumulating	44,660	374	119.42	51,472	449	114.61	126,827	1,003	126.44
Class F US$ Distributing (S)	6,318	68	92.80	6,629	73	91.43	11,450	111	103.26
Class X US$ Accumulating	74,920	591	126.79	87,446	719	121.62	189,669	1,415	134.04
Class X US$ Distributing (M) Plus (e)	6,259	76	81.82	16,104	198	81.40	37,367	397	94.07
Class X US$ Distributing (S)	10,067	110	91.31	11,462	127	89.96	20,429	201	101.60
Class X CHF Accumulating (Hedged)	9,628	83	102.23	9,965	94	100.30	28,117	225	114.39
Class X Euro Accumulating	1,983	12	148.48	2,037	13	146.02	5,023	30	151.60
Class X Euro Accumulating (Hedged)	56,593	481	108.50	48,362	434	105.36	155,230	1,158	119.51
Class X Euro Distributing (A) (Hedged)	3,188	39	75.20	9,389	117	75.95	11,901	120	88.55
Class X Euro Distributing (M) (Hedged)	603	7	76.80	2,413	30	76.88	6,919	68	90.25
Class X GBP Accumulating	917	5	148.14	964	5	149.67	1,576	8	147.89
Class X GBP Accumulating (Hedged)	34,208	230	117.32	38,851	286	113.11	78,246	462	126.27
Class X GBP Distributing (M) (Hedged) Plus (e)	1,461	15	75.19	1,878	21	75.17	6,852	58	88.04
Class X SGD Accumulating (Hedged)	3,133	3,456	1.23	4,358	4,958	1.19	5,057	5,222	1.31
Premier Class US$ Accumulating	190,102	1,431	132.80	242,867	1,908	127.29	318,448	2,274	140.05
Premier Class US$ Distributing (S)	22,727	249	91.10	23,154	258	89.75	55,952	552	101.36
Premier Class AUD Accumulating (Hedged)	845	14	95.90	850	14	92.81	2,277	30	103.71
Premier Class AUD Distributing (S) (Hedged)	1,755	31	87.84	2,742	47	87.39	44,269	608	100.20
Premier Class BRL Accumulating (Hedged)	35,630	1,054	167.47	38,397	1,288	156.04	132,553	4,300	158.82
Premier Class CHF Accumulating (Hedged)	4,226	38	97.93	4,384	43	96.00	17,535	147	109.37
Premier Class CHF Distributing (S) (Hedged)	1,217	14	76.11	1,151	14	76.70	2,440	25	89.64
Premier Class Euro Accumulating	1,038	6	154.76	22,074	137	151.92	32,676	185	157.68
Premier Class Euro Accumulating (Hedged)	127,680	1,100	107.00	361,662	3,293	103.82	627,086	4,760	117.49
Premier Class Euro Distributing (S) (Hedged)	33,802	394	79.18	37,969	455	78.94	24,197	235	91.74
Premier Class GBP Accumulating (Hedged)	5,994	43	110.64	6,545	51	106.58	86,494	543	118.83
Premier Class GBP Distributing (M) (Hedged) Plus (e)	18,873	202	73.73	19,336	218	73.65	145,729	1,261	86.13
Premier Class JPY Accumulating (Hedged)	48,785	718	9,883.86	52,479	733	9,751.61	76,911	797	11,091.23
Premier Class JPY Distributing (S) (Hedged)	–	–	–	–	–	–	7,912	100	9,096.56
Premier Class PLN Accumulating (Hedged)	1,190	49	101.13	1,116	52	96.27	1,546	63	102.28
Premier Class SEK Accumulating (Hedged)	25	3	99.63	25	3	96.83	50	4	109.26
S Class US$ Accumulating	1,164	8	138.06	11	–	132.05	12,078	83	144.73
S Class Euro Accumulating (Hedged)	2,998	24	116.95	147,182	1,229	113.27	177,135	1,238	127.65
LM Class AUD Distributing (S) (Hedged)	13,435	247	83.87	19,202	342	83.45	70,133	1,008	95.77
LM Class Euro Accumulating	698	5	134.52	1,173	8	131.56	1,323	9	135.18
FTGF Western Asset Multi-Asset Credit Fund^									
Class A US$ Accumulating	$ 23	–	108.22	$ 45	–	105.94	$ 125	1	115.42
Class A US$ Distributing (M) Plus (e)	41	1	76.75	42	1	78.10	48	1	90.27
Class A Euro Accumulating (Hedged)	25	–	93.40	24	–	92.46	28	–	103.30
Class C US$ Accumulating	1	–	107.34	1	–	105.15	1	–	114.76
Class F US$ Accumulating	–	–	–	–	–	–	56	–	119.42
Class X CHF Distributing (M) (Hedged)	41	1	68.27	40	1	70.41	48	1	82.74
Premier Class Euro Accumulating (Hedged)	–	–	–	–	–	–	3,644	31	105.47
Premier Class GBP Distributing (M) (Hedged) Plus (e)	14	–	78.01	193	2	79.35	597	5	91.91
S Class US$ Accumulating	1,442	15	94.14	1,443	16	91.70	1,777	18	98.92
S Class Euro Accumulating (Hedged)	20,333	200	93.75	19,433	199	92.33	21,698	190	102.11
S Class GBP Accumulating (Hedged)	35,101	285	97.17	31,373	274	95.04	35,151	253	103.53
LM Class AUD Accumulating (Hedged)	–	–	–	–	–	–	101,230	1,230	113.36
LM Class Euro Accumulating (Hedged)	40,381	392	94.96	30,300	307	93.33	40,071	347	102.86
LM Class GBP Accumulating (Hedged)	150,234	989	119.88	150,891	1,072	117.01	146,379	860	126.95
LM Class CAD Accumulating (Hedged)	16,320	232	95.08	17,807	262	92.76	–	–	–
S Class CHF Distributing (A)	18,542	200	81.90	19,240	200	90.61	21,046	200	96.50
S Class CHF Distributing (A) (Hedged)	4,311	40	95.21	4,180	40	98.43	–	–	–

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Western Asset Structured Opportunities Fund^									
Class D Euro Accumulating (Hedged)	$ 966	10	91.64	$ 958	10	91.07	$ 645	6	98.36
Class D Euro Distributing (M) (Hedged)	344	5	70.42	348	5	73.01	423	5	83.76
Class D US$ Accumulating	2,207	21	103.66	12,154	119	101.95	14,316	133	107.68
Class D US$ Distributing (M)	997	13	78.34	1,461	18	80.39	1,638	18	90.09
Class D US$ Distributing (M) Plus	213	3	72.66	219	3	74.86	247	3	84.29
Class M CHF Accumulating (Hedged)	319	3	91.87	299	3	91.94	1,415	13	99.34
Class M GBP Distributing (M) (Hedged)	–	–	–	–	–	–	697	6	86.63
Class F US$ Accumulating	–	–	–	–	–	–	419	4	110.41
Class M US$ Accumulating	–	–	–	–	–	–	643	7	98.42
Class M US$ Distributing (M)	766	10	78.03	747	9	80.06	787	9	89.71
Class M Euro Accumulating (Hedged)	52	1	95.89	50	1	95.01	1,052	9	102.04
Premier Class US$ Accumulating	78,717	596	132.14	78,484	606	129.48	263,425	1,941	135.74
Premier Class US$ Distributing (Q)	7,581	95	80.21	8,643	105	82.24	10,212	112	91.28
Premier Class Euro Accumulating (Hedged)	4,152	33	114.69	4,182	35	113.55	153,236	1,121	121.86
Premier Class Euro Distributing (Q) (Hedged)	184	2	71.67	523	7	74.31	16,884	179	84.35
Premier Class GBP Distributing (M) (Hedged) Plus (e)	11	–	72.20	85	1	74.62	12,070	106	84.77
Premier Class JPY Accumulating (Hedged)	–	–	–	41,500	500	11,303.04	53,024	500	12,194.36
LM Class US$ Accumulating	419,557	3,023	138.80	409,895	3,023	135.60	526,808	3,728	141.30
FTGF Western Asset US Mortgage-Backed Securities Fund^									
Class A US$ Distributing (M) Plus (e)	$ 9	–	73.46	$ 9	–	74.87	$ 10	–	86.27
Premier Class US$ Accumulating	60,438	615	98.27	57,381	585	98.09	–	–	–
Premier Class Euro Accumulating (Hedged)	–	–	–	–	–	–	717	6	100.06
LM Class US$ Accumulating	1,065,732	10,625	100.30	1,062,117	10,625	99.96	1,146,553	10,359	110.68
FTGF Western Asset US Corporate Bond Fund									
Class A US$ Accumulating	$ 101	1	107.81	$ 102	1	108.03	$ 644	5	122.84
Premier Class US$ Accumulating	15,518	158	98.63	16,144	164	98.52	19,025	171	111.27
Premier Class Euro Accumulating (Hedged)	–	–	–	–	–	–	870	7	111.34
S Class US$ Accumulating	1	–	90.80	1	–	90.61	–	–	–
LM Class GBP Accumulating (Hedged)	–	–	–	–	–	–	154,630	951	121.21
LM Class GBP Distributing (M) (Hedged)	39,670	352	90.32	78,528	704	92.75	–	–	–
FTGF Western Asset Sustainable Global Corporate Bond Fund^									
Class A US$ Accumulating	$ 8	–	85.83	$ 9	–	85.86	$ 10	–	95.97
Class F US$ Accumulating	9	–	86.43	9	–	86.26	10	–	96.01
Premier Class US$ Accumulating	2,120	24	86.78	2,138	25	86.50	2,401	25	96.05
Premier Class BRL Accumulating (Hedged)	2,756	139	98.23	2,540	140	94.89	2,664	142	96.96
Premier Class Euro Accumulating (Hedged)	40	–	83.58	39	–	84.26	47	–	95.97
Premier Class GBP Accumulating (Hedged)	40	–	85.55	38	–	85.61	47	–	96.05
S Class US$ Accumulating	4,198	48	86.92	4,183	48	86.60	4,640	48	96.06
S Class Euro Accumulating (Hedged)	40	–	83.72	39	–	84.36	47	–	95.98
FTGF Brandywine Global Fixed Income Fund									
Class A US$ Accumulating	$ 8,456	69	122.18	$ 9,739	79	122.52	$ 12,568	87	144.07
Class A US$ Distributing (M)	620	8	73.62	521	7	75.50	1,099	12	91.71
Class A US$ Distributing (S)	17,885	196	91.41	17,976	192	93.73	22,007	196	112.29
Class A AUD Distributing (M) (Hedged) Plus	180	5	54.03	381	10	56.40	526	10	69.92
Class A Euro Accumulating (Hedged)	620	8	67.76	717	10	68.79	1,075	11	83.44
Class A Euro Accumulating (Hedged) (IH)	14,405	103	129.37	14,676	107	130.10	25,053	152	146.74
Class A Euro Distributing (A) (Hedged)	189	3	56.00	305	5	58.95	583	7	72.27
Class A Euro Distributing (S)	39	–	74.96	41	–	78.82	49	–	89.08
Class A Euro Distributing (S) (Hedged) (IH)	5,161	57	84.08	5,444	60	86.44	7,052	63	99.31
Class A GBP Accumulating	87	1	87.01	87	1	91.89	102	1	96.89
Class A GBP Distributing (M) (Hedged)	160	2	60.69	204	3	62.54	254	2	77.41
Class A GBP Distributing (S) (Hedged) (IH)	2,952	25	93.79	3,053	27	95.78	4,647	32	108.33
Class A SGD Accumulating	62	101	0.84	60	97	0.84	68	93	0.99
Class B US$ Accumulating	6	–	110.57	7	–	111.01	23	–	130.86
Class B US$ Distributing (S)	61	1	91.36	63	1	93.69	107	1	112.23
Class C US$ Accumulating	253	2	106.35	285	3	106.92	450	4	126.35
Class C US$ Distributing (S)	801	9	90.99	833	9	93.31	1,099	10	111.77
Class E US$ Accumulating	749	9	81.08	666	8	81.55	625	6	96.47
Class E Euro Accumulating (Hedged) (IH)	476	5	91.40	492	5	92.19	737	6	104.63
Class F US$ Accumulating	157	2	87.32	182	2	87.39	1,023	10	102.33
Class F US$ Distributing (S)	77	1	67.44	79	1	69.16	202	2	82.84
Class R GBP Distributing (S) (Hedged) (IH)	24	–	77.47	24	–	79.11	38	–	89.48
Class X US$ Accumulating	2,541	29	87.68	2,545	29	87.70	3,321	32	102.61
Class X US$ Distributing (S)	35	1	67.76	35	1	69.49	234	3	83.25
Class X Euro Accumulating (Hedged)	63	1	74.32	97	1	75.27	104	1	90.83
Class X Euro Accumulating (Hedged) (IH)	312	3	88.49	315	3	88.76	1,203	11	99.63
Class X Euro Distributing (S) (Hedged) (IH)	–	–	–	8	–	75.89	528	5	87.56
Class X GBP Accumulating	14,747	110	105.88	17,560	131	111.55	26,213	167	117.12
Class X GBP Accumulating (Hedged)	4,427	46	76.43	5,057	55	76.86	18,737	152	91.79
Class X GBP Accumulating (Hedged) (IH)	154	1	94.44	162	1	94.07	250	2	104.00
Class X GBP Distributing (S) (Hedged)	6,267	82	60.35	6,551	88	62.22	11,372	111	76.08
Class X GBP Distributing (S) (Hedged) (IH)	4,018	40	79.10	4,031	41	80.78	6,464	53	91.37
Premier Class US$ Accumulating	21,505	211	102.08	21,695	213	102.03	26,070	219	119.20
Premier Class US$ Distributing (S)	89	1	69.93	110	2	71.71	922	11	85.89
Premier Class Euro Accumulating	2,503	18	128.89	2,927	21	132.08	4,125	25	145.57
Premier Class Euro Accumulating (Hedged)	1,860	24	72.39	1,864	24	73.25	81	1	88.25
Premier Class Euro Accumulating (Hedged) (IH)	3,936	33	111.32	4,278	36	111.56	11,130	79	125.02
Premier Class GBP Accumulating (Hedged)	3	–	78.09	3	–	78.48	4	–	93.51
Premier Class GBP Distributing (M) (Hedged)	87	1	60.16	99	1	62.01	270	3	76.76
Premier Class GBP Distributing (S) (Hedged) (IH)	642	6	85.23	672	6	87.04	1,663	13	98.46
LM Class US$ Accumulating	3,083	35	87.95	3,149	36	87.64	3,162	31	101.78
LM Class US$ Accumulating (Hedged) (IH)	34,434	313	110.14	35,016	322	108.78	20,395	173	118.09
FTGF Brandywine Global Fixed Income Absolute Return Fund^									
Class A US$ Accumulating	$ 710	6	115.31	$ 847	7	114.61	$ 938	8	119.84
Class A US$ Distributing (A)	143	2	89.32	142	2	91.28	149	2	96.69
Class A Euro Accumulating (Hedged)	188	2	90.22	230	2	90.77	386	4	97.53
Class A SEK Accumulating (Hedged)	–	–	–	–	–	–	–	–	94.46
Class A SGD Accumulating	43	60	0.98	1	1	0.97	–	–	–
Class C US$ Accumulating	557	6	99.64	69	1	99.28	124	1	104.34
Class E US$ Accumulating	–	–	–	71	1	98.39	172	2	103.51
Class E US$ Distributing (A)	22	–	90.65	23	–	92.36	24	–	97.84
Class F US$ Accumulating	27	–	106.82	519	5	105.96	807	7	110.36
Class X US$ Accumulating	170	2	98.59	168	2	97.77	189	2	101.78
Class X GBP Accumulating (Hedged)	2,610	21	99.23	2,468	21	98.87	3,499	25	104.13
Class X GBP Distributing (M) (Hedged)	86	1	80.55	403	4	82.44	154	1	89.35
Premier Class US$ Accumulating	132,800	1,194	111.22	226,102	2,052	110.21	85,918	750	114.56
Premier Class US$ Distributing (A)	–	–	–	160	2	90.05	169	2	95.36
Premier Class Euro Accumulating (Hedged)	74,454	663	103.51	103,945	947	103.83	77,402	623	110.83
Premier Class Euro Distributing (A) (Hedged)	26,877	348	71.22	26,284	337	73.84	29,738	330	80.37
Premier Class GBP Distributing (M) (Hedged)	12,142	122	78.26	9,234	96	80.03	11,162	96	86.74
LM Class US$ Accumulating	5,181	44	118.70	5,111	44	117.09	5,265	44	120.62
LM Class AUD Accumulating (Hedged)	–	–	–	163,494	1,698	143.13	536,622	4,944	149.45

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Brandywine Global High Yield Fund^									
Class A US$ Accumulating	$ 557	5	119.94	$ 260	2	114.70	$ 207	2	121.94
Class A US$ Distributing (D)	105	1	82.51	91	1	81.94	103	1	92.91
Premier Class US$ Accumulating	4,726	32	149.10	1	–	142.10	1	–	150.00
Premier Class GBP Accumulating (Hedged) (IH)	74	–	145.97	67	–	140.14	102	1	146.92
S Class Euro Distributing (A) (Hedged) (IH)	8,353	73	106.03	–	–	–	–	–	–
S Class CAD Accumulating (Hedged) (IH)	10,507	100	142.26	9,975	100	136.39	11,177	100	141.96
FTGF Brandywine Global Opportunistic Fixed Income Fund									
Class A US$ Accumulating	$ 4,814	46	104.11	$ 3,169	31	102.90	$ 3,382	28	122.37
Class A US$ Distributing (M)	575	7	86.77	583	7	87.66	702	7	106.98
Class A Euro Accumulating (Hedged)	1	–	73.43	1	–	73.48	1	–	90.11
Class A SGD Accumulating	48	74	0.88	23	36	0.87	51	67	1.04
Class C US$ Accumulating	130	1	94.62	129	1	93.75	1,096	10	112.05
Class E US$ Accumulating	283	3	92.53	281	3	91.73	347	3	109.74
Class F US$ Accumulating	2,155	24	91.35	2,342	26	90.10	3,090	29	106.72
Class F US$ Distributing (M)	221	3	74.39	231	3	75.15	280	3	91.69
Class X US$ Accumulating	264	3	95.52	261	3	94.17	308	3	111.42
Class X GBP Distributing (M) (Hedged)	41	–	65.30	135	2	66.38	382	3	82.76
Class X GBP Distributing (M) (Hedged) (IH)	796	7	87.77	970	9	88.36	1,209	9	101.85
Premier Class US$ Accumulating	181,879	1,641	110.82	175,727	1,610	109.17	207,613	1,610	128.99
Premier Class GBP Distributing (M) (Hedged) (IH)	1,970	19	83.85	1,835	18	84.39	2,282	17	97.27
Premier Class NZD Accumulating (Hedged) (IH)	5,493	62	148.58	5,577	62	145.48	6,513	59	161.81
LM Class Euro Accumulating	1,823	16	107.44	3,990	35	108.20	5,010	37	119.82
LM Class NZD Accumulating (Hedged) (IH)	7,281	70	175.49	9,892	93	171.35	12,130	95	189.36
FTGF Brandywine Global Income Optimiser Fund									
Class A US$ Accumulating	$ 191,927	1,467	130.83	$ 184,162	1,434	128.45	$ 227,926	1,582	144.04
Class A US$ Distributing (A)	1,560	18	84.56	1,913	22	86.14	2,423	24	99.14
Class A US$ Distributing (D)	15,839	191	82.72	15,995	192	83.26	28,700	297	96.74
Class A US$ Distributing (M) Plus	32,340	417	77.58	36,853	469	78.56	67,038	726	92.32
Class A US$ Distributing (M) Plus (e)	91,888	1,131	81.27	103,737	1,260	82.33	163,878	1,695	96.70
Class A AUD Accumulating (Hedged)	2,665	48	85.02	2,736	48	84.05	3,500	50	95.72
Class A AUD Distributing (M) (Hedged) Plus	2,928	59	76.66	2,007	38	78.18	4,268	63	93.28
Class A CNH Distributing (M) (Hedged) Plus	1,384	134	75.08	871	78	77.28	1,169	80	92.59
Class A Euro Accumulating	2	–	98.50	2	–	99.13	1	–	104.69
Class A Euro Accumulating (Hedged)	43,584	414	97.00	32,034	315	96.30	49,951	401	111.20
Class A Euro Distributing (A) (Hedged)	27,207	313	80.26	27,469	314	82.68	33,645	306	98.11
Class A Euro Distributing (M) (Hedged) Plus	2,307	28	75.07	2,230	27	76.87	3,108	30	93.01
Class A Euro Distributing (M) (Hedged) Plus (e)	31,505	422	68.79	33,044	443	70.47	38,905	407	85.23
Class A GBP Distributing (M) (Hedged) Plus	2,291	24	76.93	2,189	23	78.20	3,289	26	93.28
Class A GBP Distributing (M) (Hedged) Plus (e)	6,233	66	74.72	6,204	68	75.97	8,329	69	90.60
Class A HKD Accumulating	627	56	87.20	577	53	85.70	766	63	95.68
Class A HKD Distributing (M) Plus	9,822	982	78.46	9,913	978	79.53	17,554	1,474	93.06
Class A SGD Distributing (M) (Hedged) Plus	36,156	58,508	0.84	37,208	58,904	0.85	49,398	66,538	1.01
Class A SGD Distributing (M) (Hedged) Plus (e)	23,544	41,366	0.77	24,225	41,619	0.78	3,914	5,723	0.93
Class A SGD Distributing (M) Plus	4,196	7,178	0.79	5,130	8,666	0.80	8,763	12,594	0.94
Class C US$ Accumulating	22,751	251	90.77	22,302	250	89.35	39,688	394	100.69
Class C US$ Distributing (D)	9,641	119	81.24	9,667	118	81.77	1,454	15	95.00
Class A CZK Accumulating (Hedged)	32	1	1,004.96	28	1	979.39	–	–	–
Class E US$ Accumulating	34,706	353	98.25	30,426	314	96.75	35,222	323	109.15
Class E US$ Distributing (D)	651	8	81.02	611	7	81.55	567	6	94.73
Class E Euro Accumulating (Hedged)	5,097	50	93.41	4,425	45	93.02	5,373	44	108.08
Class F US$ Accumulating	25,305	272	92.88	25,037	275	90.98	40,863	402	101.56
Class F US$ Distributing (D)	4,925	55	90.33	5,074	56	90.91	6,875	65	105.62
Class X US$ Accumulating	5,465	58	94.13	9,584	104	92.12	14,895	145	102.71
Class X US$ Distributing (D)	158	2	90.32	387	4	90.97	147	1	106.01
Class X US$ Distributing (M) Plus (e)	16,086	188	85.44	17,624	204	86.27	25,931	257	100.74
Class X CHF Accumulating (Hedged)	–	–	–	88	1	82.57	1,173	11	95.30
Class X CHF Distributing (A) (Hedged)	–	–	–	396	5	80.59	3,019	29	95.94
Class X Euro Accumulating	1,045	10	99.04	972	9	99.36	1,281	11	104.50
Class X Euro Accumulating (Hedged)	9,257	101	84.61	15,314	173	83.73	36,681	340	96.16
Class X Euro Distributing (M) (Hedged) Plus (e)	12,777	162	72.63	16,053	205	74.16	22,675	227	89.18
Class X GBP Distributing (M) (Hedged) Plus (e)	4,270	43	79.03	5,206	54	80.09	9,746	76	94.97
Premier Class US$ Accumulating	70,358	754	93.28	51,346	563	91.22	82,954	817	101.55
Premier Class US$ Distributing (M) Plus (e)	19,539	223	87.52	19,197	217	88.30	21,157	205	102.96
Premier Class BRL Accumulating (Hedged)	2,379	116	101.15	2,211	121	96.03	2,265	118	98.52
Premier Class Euro Accumulating (Hedged)	90,517	766	108.93	91,195	801	107.70	141,515	1,022	123.47
Premier Class Euro Distributing (M) (Hedged) Plus (e)	36,021	450	73.83	41,888	526	75.35	42,876	423	90.45
Premier Class GBP Distributing (M) (Hedged) Plus (e)	1,742	17	79.79	6,824	70	80.81	2,311	18	95.62
Premier Class SEK Accumulating (Hedged)	2,334	234	109.26	2,027	196	107.98	3,339	256	123.61
S Class US$ Accumulating	82,078	848	96.74	90,056	952	94.56	188,113	1,790	105.08
S Class US$ Distributing (Q) Plus (e)	194	2	80.93	208	3	81.54	262	3	94.61
S Class Euro Accumulating (Hedged)	47,513	435	100.81	49,405	469	99.63	70,922	555	114.04
S Class Euro Distributing (M) (Hedged) Plus (e)	4,468	49	83.45	5,144	57	85.09	6,325	55	101.98
S Class GBP Distributing (M) (Hedged) Plus (e)	194	2	82.61	284	3	83.61	1,909	14	98.90
LM Class US$ Accumulating	15,213	149	101.81	11,406	115	99.33	–	–	–
LM Class US$ Distributing (M)	5,283	65	81.73	6,126	75	82.22	7,573	79	95.27
LM Class Euro Distributing (Q) (Hedged) Plus (e)	101,200	1,195	78.13	115,356	1,372	79.49	44,361	418	94.65
LM Class GBP Accumulating (Hedged)	25,749	219	92.60	25,939	238	90.69	30,076	220	101.96
FTGF Brandywine Global Credit Opportunities Fund^									
Class A US$ Accumulating	$ 440	4	107.91	$ 12,219	109	111.73	$ 12,217	108	113.34
Class X US$ Distributing (M)	1	–	89.02	1	–	94.36	1	–	98.28
Premier Class US$ Accumulating	29,038	254	114.54	30,650	259	118.21	36,297	305	119.13
LM Class US$ Accumulating	3,787	30	127.00	3,886	30	130.32	3,871	30	129.83
FTGF Brandywine Global Multi-Sector Impact Fund^									
Class A US$ Distributing (M) Plus (e)	$ 101	1	96.80	$ 98	1	97.52	$ –	–	–
S Class US$ Accumulating	15,083	148	102.08	14,581	148	98.69	–	–	–
S Class Euro Distributing (M) (Hedged) Plus (e)	106	1	95.69	101	1	96.98	–	–	–
S Class GBP Accumulating (Hedged)	26	–	99.94	24	–	97.01	–	–	–
FTGF ClearBridge Value Fund									
Class A US$ Accumulating	$ 116,841	688	169.75	$ 123,192	764	161.25	$ 121,303	732	165.63
Class A US$ Distributing (A)	31,565	98	322.50	32,769	107	306.36	34,995	111	314.69
Class A Euro Accumulating	13,575	63	198.03	10,721	53	192.77	8,899	43	186.70
Class A Euro Accumulating (Hedged)	546	5	109.57	2,900	26	105.31	–	–	–
Class A Euro Distributing (A) (Hedged)	44	–	154.22	163	1	148.17	82	–	158.13
Class A GBP Distributing (A)	23	–	239.70	22	–	239.81	23	–	220.87
Class A SGD Accumulating	5,314	5,047	1.42	4,485	4,483	1.35	4,372	4,254	1.39
Class A SGD Accumulating (Hedged)	1,436	728	2.67	1,709	903	2.55	2,375	1,214	2.65
Class C US$ Accumulating	9,606	56	170.58	11,911	73	162.44	9,512	57	167.70
Class C US$ Distributing (A)	2,778	10	290.33	2,870	10	276.49	2,695	9	285.43
Class E US$ Accumulating	3,286	31	107.58	4,195	41	102.58	2,907	27	106.16
Class F US$ Accumulating	21,389	63	339.60	25,113	78	321.62	24,053	73	328.39
Class F US$ Distributing (A)	347	2	187.10	385	2	177.83	2,818	16	181.76
Class X US$ Accumulating	143	1	110.61	110	1	104.72	–	–	–
Class X US$ Distributing (A)	6,313	27	234.05	1,839	8	222.54	15,344	67	227.42
Class X Euro Accumulating	1,891	13	130.23	4,337	32	126.47	5,094	37	121.64
Premier Class US$ Accumulating	580,623	1,878	309.18	546,618	1,871	292.19	506,317	1,704	297.07
Premier Class US$ Distributing (A)	462	2	208.91	2,347	12	198.95	482	2	203.29
Premier Class Euro Accumulating	48,152	170	261.89	87,612	327	253.64	105,810	388	243.25
Premier Class Euro Accumulating (Hedged)	106,655	948	103.70	57,089	544	99.13	31,343	267	104.79
LM Class US$ Distributing (A)	8,084	75	107.96	9,339	91	103.12	13,814	132	104.99

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF ClearBridge US Appreciation Fund									
Class A US$ Accumulating	$ 34,371	108	317.31	$ 33,113	119	278.54	$ 38,354	126	303.63
Class A US$ Distributing (A)	9,174	29	317.08	9,060	33	278.34	12,540	41	303.41
Class A Euro Accumulating	2,138	5	428.63	1,469	4	385.75	862	2	396.80
Class B US$ Accumulating	23	–	285.56	20	–	251.30	55	–	275.31
Class B US$ Distributing (A)	38	–	107.38	–	–	–	549	2	281.93
Class C US$ Accumulating	15,435	54	285.52	13,742	55	251.27	16,457	60	275.27
Class C US$ Distributing (A)	19,516	67	292.34	17,444	68	257.27	20,120	71	281.84
Class E US$ Accumulating	17,967	54	330.70	18,769	64	291.41	22,561	70	320.04
Class E US$ Distributing (A)	1,142	3	330.82	1,067	4	291.51	1,177	4	320.22
Class F US$ Accumulating	17,958	60	299.29	20,872	80	261.94	26,406	93	283.88
Class F US$ Distributing (A)	4,375	11	397.15	4,100	12	347.83	4,282	11	376.97
Class X US$ Distributing (A)	1,382	5	256.81	1,480	7	224.94	1,684	7	243.72
Class X Euro Accumulating	14	–	330.05	12	–	296.11	286	1	302.61
Premier Class US$ Accumulating	7,658	19	413.52	7,267	20	361.23	10,891	28	390.01
Premier Class US$ Distributing (A)	1,987	4	480.02	2,119	5	421.23	3,421	8	455.60
Premier Class Euro Accumulating	26,644	51	478.33	20,884	46	428.10	12,422	25	435.74
LM Class US$ Accumulating	24,902	109	228.39	24,655	124	198.89	25,866	121	213.40
LM Class Euro Accumulating	1,284	5	239.41	2,115	9	213.81	2,519	10	216.39
Class A (G) US$ Accumulating	4,094	12	334.04	3,734	13	292.72	4,429	14	318.04
Class B (G) US$ Accumulating	5	–	307.12	4	–	269.86	5	–	294.80
Class L (G) US$ Accumulating	2,925	10	307.85	2,579	10	270.45	2,964	10	295.32
Class GA US$ Accumulating	4,546	14	334.67	4,167	14	293.53	4,570	14	319.45
Class GA Euro Accumulating	378	1	443.81	368	1	398.98	401	1	409.60
Class GA Euro Distributing (A)	517	1	442.49	453	1	397.87	530	1	408.46
Class GE US$ Accumulating	123	–	305.38	108	–	268.85	119	–	294.80
Class GE Euro Accumulating	8	–	404.68	9	–	365.13	10	–	377.75
FTGF ClearBridge US Large Cap Growth Fund									
Class A US$ Accumulating	$ 241,846	543	445.40	$ 208,487	571	364.91	$ 275,982	640	431.31
Class A US$ Distributing (A)	37,488	84	445.61	30,903	85	365.08	40,436	94	431.51
Class A Euro Accumulating	70,570	99	659.91	59,073	101	554.31	91,461	132	618.12
Class A Euro Accumulating (Hedged)	9,384	39	221.22	6,519	34	183.21	7,277	29	225.03
Class B US$ Accumulating	62	–	404.34	66	–	332.11	182	–	394.51
Class B US$ Distributing (A)	38	–	410.53	39	–	337.19	158	–	400.54
Class C US$ Accumulating	23,939	59	404.48	21,984	66	332.22	27,505	70	394.65
Class C US$ Distributing (A)	10,572	26	410.60	9,309	28	337.25	14,390	36	400.61
Class E US$ Accumulating	10,437	44	239.18	9,229	47	196.70	13,185	56	234.24
Class E US$ Distributing (A)	41	–	231.97	51	–	190.76	195	1	227.17
Class F US$ Accumulating	136,141	557	244.33	129,606	649	199.57	152,031	648	234.47
Class F US$ Distributing (A)	18,432	76	243.81	14,933	75	199.15	25,793	110	233.98
Class U US$ Accumulating	211,331	1,140	185.34	197,273	1,306	151.03	283,702	1,606	176.60
Class U Euro Accumulating	82,854	363	210.29	15,490	83	175.64	89,392	411	193.77
Class X US$ Accumulating	41,311	151	273.57	36,363	163	223.43	39,088	149	262.44
Class X Euro Accumulating	2,662	12	197.19	1,169	7	165.08	1,009	5	182.92
Class X Euro Accumulating (Hedged)	2,603	12	201.30	1,803	10	166.19	6,550	29	203.10
Class X GBP Accumulating	11,782	32	289.97	7,294	24	249.48	8,173	23	262.72
Premier Class US$ Accumulating	286,410	989	289.72	191,353	810	236.21	269,653	975	276.47
Premier Class US$ Distributing (A)	6,453	47	136.72	6,124	55	111.46	7,854	60	130.46
Premier Class BRL Accumulating (Hedged)	20,421	476	212.25	22,607	704	168.22	52,354	1,465	184.08
Premier Class Euro Accumulating	82,227	301	251.74	71,935	323	210.40	122,774	471	232.38
Premier Class Euro Accumulating (Hedged)	64,611	265	225.23	21,337	109	185.58	24,290	96	225.88
Premier Class Euro Distributing (A)	4,444	30	136.24	3,771	31	113.87	3,905	28	125.70
Premier Class GBP Accumulating	86,443	231	295.02	59,348	195	253.36	87,385	245	265.81
LM Class US$ Accumulating	54,926	203	270.36	80,119	365	219.73	103,953	407	255.58
LM Class Euro Accumulating	285	1	283.44	514	2	236.23	581	2	259.13
Class A (G) US$ Accumulating	9,139	20	467.90	7,893	21	382.67	9,838	22	450.72
Class L (G) US$ Accumulating	11,800	27	431.15	9,700	27	353.51	11,883	28	418.46
Class GA US$ Accumulating	1,708	3	553.14	1,426	3	452.77	1,696	3	534.19
Class GA Euro Accumulating	21	–	650.85	17	–	546.16	20	–	607.83
FTGF ClearBridge US Aggressive Growth Fund									
Class A US$ Accumulating	$ 56,180	258	217.79	$ 59,419	295	201.50	$ 82,146	347	236.91
Class A US$ Distributing (A)	15,972	73	217.93	16,442	82	201.63	20,870	88	237.06
Class A AUD Accumulating (Hedged)	4,045	39	158.63	4,700	47	148.15	5,832	45	179.96
Class A CHF Accumulating (Hedged)	54	–	107.39	48	–	101.44	60	–	124.19
Class A CNH Accumulating (Hedged)	672	34	143.75	984	51	135.16	1,338	52	161.19
Class A Euro Accumulating	7,206	20	324.26	6,874	21	307.57	9,335	24	341.16
Class A Euro Accumulating (Hedged)	608	4	146.26	581	4	136.82	671	4	167.18
Class A Euro Distributing (A) (Hedged)	13	–	105.81	11	–	98.97	15	–	120.90
Class A GBP Accumulating	138	1	162.61	138	1	158.44	476	2	167.01
Class A HKD Accumulating	156	9	131.42	201	13	121.73	276	15	142.49
Class A SEK Accumulating (Hedged)	19	1	151.33	18	1	141.68	22	1	173.54
Class A SGD Accumulating (Hedged)	5,106	3,928	1.76	1,373	1,130	1.64	2,297	1,598	1.95
Class B US$ Accumulating	–	–	–	–	–	–	267	1	229.61
Class B US$ Distributing (A)	4	–	200.77	82	–	186.21	558	3	220.02
Class C US$ Accumulating	6,447	31	209.43	6,110	31	194.26	9,131	40	229.54
Class C US$ Distributing (A)	8,449	42	200.75	8,523	46	186.21	12,112	55	220.03
Class E US$ Accumulating	4,653	22	207.04	5,324	28	192.28	11,574	51	227.78
Class E US$ Distributing (A)	631	3	207.07	1,046	5	192.32	1,239	5	227.82
Class E Euro Accumulating	9	–	81.17	8	–	77.29	10	–	86.39
Class E Euro Accumulating (Hedged)	83	1	122.10	95	1	114.66	157	1	141.17
Class F US$ Accumulating	8,438	34	245.87	8,708	38	226.80	11,191	42	265.05
Class F US$ Distributing (A)	626	3	246.04	1,498	7	226.96	2,748	10	265.24
Class X US$ Accumulating	3,096	18	176.55	3,219	20	162.82	5,160	27	190.19
Class X US$ Distributing (A)	593	3	196.24	544	3	180.97	877	4	211.39
Class X Euro Accumulating	345	2	186.77	855	5	176.54	1,090	5	194.53
Class X Euro Accumulating (Hedged)	53	–	123.29	55	–	114.99	78	–	139.60
Class X GBP Accumulating	10,115	36	222.72	10,255	39	216.32	18,219	60	226.58
Premier Class US$ Accumulating	21,210	72	295.51	20,680	76	272.04	238,793	754	316.67
Premier Class Euro Accumulating	2,606	8	318.92	2,505	8	301.00	3,121	8	330.46
Premier Class Euro Accumulating (Hedged)	79	1	105.82	–	–	–	–	–	–
Premier Class Euro Distributing (A)	–	–	–	–	–	–	12	–	311.48
Premier Class GBP Accumulating	233	1	122.88	215	1	119.13	303	2	124.41
Premier Class GBP Accumulating (Hedged)	275	2	133.42	350	2	123.31	672	3	147.39
Premier Class GBP Distributing (A)	35,920	102	277.28	42,019	130	269.21	68,221	181	281.04
Premier Class PLN Accumulating (Hedged)	–	–	–	–	–	–	1,142	33	146.83
LM Class Euro Accumulating	314	2	167.96	602	4	158.07	727	4	172.45
Class A (G) US$ Accumulating	14,942	65	229.88	14,718	69	212.32	18,973	76	248.75
Class B (G) US$ Accumulating	6	–	211.91	6	–	196.19	7	–	231.00
Class L (G) US$ Accumulating	6,321	30	211.82	6,310	32	196.13	8,113	35	230.95
Class GA Euro Accumulating	136	–	342.65	125	–	324.64	147	–	359.23
Class GA Euro Distributing (A)	64	–	341.36	59	–	323.42	70	–	357.88
Class GE US$ Accumulating	63	–	264.54	59	–	245.41	69	–	290.04
Class GE Euro Accumulating	36	–	312.13	34	–	296.85	40	–	330.96
FTGF ClearBridge Tactical Dividend Income Fund									
Class A US$ Accumulating	$ 12,070	82	147.87	$ 13,397	97	138.55	$ 13,299	87	152.81
Class A US$ Distributing (A)	91	1	113.38	86	1	107.55	95	1	119.93
Class A US$ Distributing (M) Plus	2,098	25	83.86	2,262	28	80.14	2,042	22	92.06
Class A US$ Distributing (M) Plus (e)	10	–	102.17	113	1	97.14	128	1	110.21
Class A US$ Distributing (Q)	1,158	10	112.77	1,092	10	106.31	1,216	10	118.47
Class A AUD Distributing (M) (Hedged) Plus	714	15	75.19	859	18	72.55	1,166	19	85.71
Class A CNH Distributing (M) (Hedged) Plus	47	4	81.73	60	5	79.42	124	8	93.35
Class A Euro Accumulating	148	1	134.77	141	1	129.46	150	1	134.68

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF ClearBridge Tactical Dividend Income Fund (continued)									
Class A Euro Accumulating (Hedged)	$ 461	4	110.15	$ 502	5	104.45	$ 1,262	9	119.24
Class A Euro Distributing (M) (Hedged) Plus (e)	17	–	79.96	294	4	76.94	366	4	90.31
Class A HKD Distributing (M) Plus	125	12	84.59	151	15	80.92	790	67	92.60
Class A SGD Distributing (M) (Hedged) Plus	238	403	0.80	599	1,052	0.77	483	735	0.89
Class C US$ Accumulating	771	6	139.78	896	7	131.30	972	7	145.53
Class C US$ Distributing (A)	112	1	113.21	106	1	107.11	246	2	119.46
Class C US$ Distributing (Q)	78	1	104.62	73	1	98.62	81	1	109.98
Class F US$ Accumulating	17,194	122	141.18	17,713	134	131.88	20,648	143	144.58
Class F Euro Accumulating	59	–	142.04	55	–	136.03	61	–	140.68
Class F Euro Distributing (A)	83	1	114.03	79	1	111.26	88	1	116.98
Class X Euro Distributing (M) (Hedged) Plus (e)	54	1	97.54	50	1	93.55	62	1	109.21
FTGF ClearBridge US Equity Sustainability Leaders Fund									
Class A US$ Accumulating	$ 49,497	327	151.51	$ 47,722	328	145.55	$ 48,817	304	160.43
Class A US$ Distributing (A)	11,631	49	237.53	10,477	46	228.19	10,463	42	251.52
Class A Euro Accumulating	5,422	51	97.74	4,993	49	96.27	–	–	–
Class A Euro Accumulating (Hedged)	19,896	92	200.52	21,414	104	194.79	49,413	198	223.06
Class A SEK Accumulating	56,684	4,179	148.50	56,766	4,360	136.29	66,724	4,656	135.75
Class F US$ Accumulating	6,101	39	154.55	5,947	40	148.03	6,403	39	162.19
Class X US$ Accumulating	12,873	100	129.28	12,869	104	123.82	20,266	149	135.66
Class X US$ Distributing (A)	795	3	248.86	857	4	238.35	1,622	6	261.15
Class X Euro Accumulating	6,727	55	112.46	708	6	110.40	927	7	114.04
Class X Euro Accumulating (Hedged)	5,792	25	210.51	2,811	13	203.85	1,823	7	231.69
Class X GBP Accumulating	419,260	1,179	280.80	478,725	1,405	283.28	237,295	635	278.51
Class X GBP Accumulating (Hedged)	1,052	6	131.21	2,318	15	126.11	2,436	13	141.45
Premier Class US$ Accumulating	95,629	683	139.95	94,620	707	133.80	167,377	1,146	146.09
Premier Class US$ Distributing (A)	33,952	135	250.98	33,164	138	240.49	35,826	136	262.86
Premier Class Euro Accumulating	1	–	103.17	1	–	101.11	–	–	–
Premier Class Euro Accumulating (Hedged)	4,728	20	216.61	5,531	25	209.43	2,203	8	237.15
Premier Class GBP Accumulating	26,175	68	304.79	11,173	30	306.82	4,987	12	300.59
S Class US$ Accumulating	548,776	3,043	180.34	532,065	3,089	172.25	601,256	3,203	187.69
S Class Euro Accumulating	67,520	437	142.38	52,170	354	139.45	56,873	354	143.34
S Class Euro Accumulating (Hedged)	1,906	14	128.01	1,699	13	123.63	7,774	50	139.69
S Class GBP Accumulating	97,500	517	148.97	145,409	807	149.85	161,607	823	146.43
S Class GBP Accumulating (Hedged)	72,604	416	137.67	72,678	458	132.01	78,117	395	147.25
S Class GBP Distributing (Q)	11,797	64	146.07	10,539	59	147.32	15,238	79	144.37
LM Class Euro Accumulating	38,233	313	112.53	35,323	304	109.96	21,868	173	112.61
FTGF ClearBridge Infrastructure Value Fund^									
Class A US$ Accumulating	€ 11,191	997	12.18	€ 22,713	1,980	12.13	€ 30,452	2,723	12.54
Class A US$ Accumulating (Hedged)	42,544	3,096	14.90	54,425	3,812	15.10	49,791	3,885	14.37
Class A US$ Distributing (M) (Hedged) Plus	39,436	4,156	10.29	44,093	4,340	10.75	47,028	4,911	10.74
Class A US$ Distributing (Q)	2,826	225	13.63	2,915	226	13.62	3,039	242	14.09
Class A AUD Distributing (M) (Hedged) Plus	2,561	439	9.76	2,473	382	10.18	5,707	853	10.33
Class A CNH Distributing (M) (Hedged) Plus	30,223	23,828	10.01	23,313	16,311	10.51	7,660	5,083	10.67
Class A Euro Accumulating	129,526	9,261	13.99	145,537	10,186	14.29	73,628	5,290	13.92
Class A Euro Accumulating (Hedged) (PH)	4,482	396	11.31	6,339	554	11.43	5,029	436	11.54
Class A Euro Distributing (A)	451	49	9.16	418	45	9.36	–	–	–
Class A Euro Distributing (M) Plus	4,000	337	11.86	3,899	315	12.36	2,624	210	12.47
Class A SGD Distributing (M) (Hedged) Plus	4,359	6,394	1.00	4,235	5,789	1.04	4,158	6,018	1.05
Class C US$ Accumulating	2,811	262	11.65	3,347	304	11.64	3,683	342	12.08
Class C US$ Accumulating (Hedged)	1,304	101	14.04	1,366	101	14.27	646	53	13.66
Class E US$ Accumulating	5,027	402	13.55	6,399	499	13.56	8,126	646	14.10
Class E US$ Accumulating (Hedged)	1,279	120	11.54	2,326	210	11.74	904	90	11.26
Class E Euro Accumulating	1	–	9.56	–	–	–	–	–	–
Class E Euro Distributing (A)	1	–	9.56	–	–	–	–	–	–
Class F US$ Accumulating	4,899	425	12.51	4,659	397	12.43	1,537	135	12.77
Class F US$ Accumulating (Hedged)	6,202	449	14.99	9,258	646	15.15	1,840	144	14.34
Class U Euro Accumulating	38,218	3,951	9.67	–	–	–	–	–	–
Class X US$ Accumulating	1,150	102	12.27	1,495	130	12.17	67	6	12.46
Class X US$ Distributing (A)	488	43	12.19	501	43	12.22	447	40	12.62
Class X Euro Accumulating	40,052	2,789	14.36	57,566	3,942	14.60	26,937	1,910	14.10
Class X Euro Accumulating (Hedged) (PH)	5,652	489	11.57	10,121	869	11.65	2,536	218	11.65
Class X GBP Distributing (Q)	2,023	146	11.83	2,493	176	12.45	1,489	108	11.53
Class X GBP Distributing (Q) (Hedged)	–	–	–	410	34	10.52	810	67	10.15
Premier Class US$ Accumulating	55,978	3,787	16.03	74,451	4,958	15.88	11,876	820	16.23
Premier Class BRL Accumulating (Hedged)	1,651	434	20.43	2,798	775	20.00	5,511	1,828	17.42
Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	46,138	5,941	11.38	46,777	5,861	11.52	51,721	6,384	11.51
Premier Class CAD Distributing (Q) Plus (e)	–	–	–	–	–	–	6,322	811	11.08
Premier Class Euro Accumulating	301,473	12,986	23.21	432,296	18,330	23.58	207,952	9,151	22.73
Premier Class Euro Accumulating (Hedged) (PH)	11,730	952	12.32	4,026	325	12.40	7,393	596	12.40
Premier Class GBP Accumulating	353	19	15.95	405	21	16.65	6,622	363	15.25
Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)	4,753	196	20.76	14,897	618	21.18	21,555	844	21.34
Premier Class GBP Distributing (Q)	71,428	4,518	13.53	76,882	4,746	14.25	74,334	4,710	13.19
FTGF ClearBridge Global Infrastructure Income Fund									
Class A US$ Accumulating	$ 21,947	231	95.21	$ 27,166	280	96.98	$ 17,858	169	105.90
Class A US$ Distributing (M) Plus	54,222	621	87.31	61,518	674	91.28	28,785	274	104.96
Class A US$ Distributing (M) Plus (e)	53,530	609	87.90	61,812	670	92.22	74,314	707	105.12
Class A AUD Distributing (M) (Hedged) Plus	6,862	129	82.12	8,133	139	86.78	5,538	75	102.34
Class A CNH Distributing (M) (Hedged) Plus	1,559	137	82.95	1,325	104	88.26	315	19	103.79
Class A Euro Distributing (A) Plus (e)	90	1	79.87	67	1	85.09	–	–	–
Class A Euro Distributing (M) (Hedged) Plus	6,973	80	80.86	8,022	89	85.54	3,929	34	101.92
Class A GBP Distributing (M) (Hedged) Plus	5,030	48	81.99	5,016	48	86.10	136	1	101.30
Class A HKD Distributing (M) Plus	1,325	117	88.68	1,385	117	92.80	1,827	135	106.10
Class A SGD Distributing (M) (Hedged) Plus	56,598	91,187	0.84	63,459	96,802	0.88	27,834	36,826	1.02
Class U US$ Accumulating	11,194	120	93.11	4,556	48	94.25	–	–	–
Class U Euro Accumulating	2,677	26	93.25	8,777	86	96.85	–	–	–
Class U Euro Distributing (Q) Plus (e)	65	1	92.54	67	1	97.29	–	–	–
Class U GBP Accumulating	3,258	28	90.45	3,127	27	96.41	–	–	–
Class U GBP Accumulating (Hedged)	29	–	98.63	–	–	–	–	–	–
Class U GBP Distributing (Q) (Hedged) Plus (e)	219	2	100.37	–	–	–	–	–	–
Class U GBP Distributing (Q) Plus (e)	586	5	91.95	–	–	–	–	–	–
Class X US$ Distributing (M) Plus (e)	6,436	72	89.44	17,277	185	93.47	322	3	105.76
Class X Euro Distributing (M) (Hedged)	373	4	79.99	376	4	84.08	–	–	–
Class X Euro Distributing (Q) (Hedged) Plus (e)	1,270	14	85.72	2,323	24	90.22	645	5	105.94
Class X GBP Distributing (Q) (Hedged) Plus (e)	120	1	83.56	651	6	87.29	160	1	100.27
Premier Class US$ Accumulating	2,334	27	84.93	2,352	27	86.03	4,720	46	102.52
Premier Class US$ Distributing (M) Plus	58,473	669	87.46	59,725	657	90.93	4,994	48	103.28
Premier Class Euro Distributing (M) (Hedged)	33,585	358	86.44	32,976	343	90.86	155	1	105.08
S Class US$ Accumulating	29,676	301	98.72	28,020	281	99.82	263	2	107.42
S Class US$ Distributing (M) Plus	6,794	76	88.94	7,918	86	92.31	1,599	15	104.48
FTGF Royce US Small Cap Opportunity Fund									
Class A US$ Accumulating	$ 132,626	464	285.90	$ 136,340	481	283.21	$ 179,306	607	295.45
Class A US$ Distributing (A)	28,058	32	868.27	30,404	35	860.08	35,534	40	897.28
Class A AUD Accumulating (Hedged)	5,013	36	213.69	5,856	41	213.77	7,110	43	230.14
Class A CNH Accumulating (Hedged)	2,929	112	189.70	2,411	88	190.89	2,416	76	201.78
Class A Euro Accumulating	31,266	84	344.81	32,297	87	350.21	46,391	120	344.60
Class A Euro Accumulating (Hedged)	8,133	36	208.07	14,136	64	208.42	14,213	56	225.70
Class A Euro Distributing (A) (Hedged)	216	1	158.23	172	1	158.47	385	2	171.75
Class A GBP Accumulating (Hedged)	114	1	173.52	460	2	172.42	1,070	4	184.68
Class A GBP Distributing (A)	678	2	356.38	727	2	371.81	778	2	347.78
Class A SEK Accumulating (Hedged)	71	4	204.00	80	4	204.46	88	4	222.22
Class A SGD Accumulating	3,941	1,890	2.82	10,567	5,109	2.79	11,147	5,166	2.93

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – *(continued)*

	31 August 2023			28 February 2023			28 February 2022		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Royce US Small Cap Opportunity Fund (continued)									
Class A SGD Accumulating (Hedged)	$ 28,349	14,270	2.68	$ 26,220	13,193	2.68	$ 26,201	12,563	2.83
Class B US$ Accumulating	16	–	294.55	119	–	292.49	127	–	306.67
Class B US$ Distributing (A)	21	–	787.73	21	–	782.27	22	–	820.22
Class C US$ Accumulating	9,753	33	295.05	11,432	39	293.00	13,207	43	307.21
Class C US$ Distributing (A)	5,205	7	782.60	5,195	7	777.17	5,656	7	814.85
Class E US$ Accumulating	8,155	31	263.27	9,939	38	261.78	11,386	41	275.16
Class E US$ Distributing (A)	505	2	263.23	502	2	261.74	528	2	275.11
Class E Euro Accumulating	2,507	7	348.28	1,582	4	355.11	1,274	3	351.98
Class E Euro Accumulating (Hedged)	2,169	12	165.57	1,111	6	166.43	1,109	5	181.52
Class F US$ Accumulating	12,593	40	311.86	15,873	52	307.98	26,949	84	319.38
Class F US$ Distributing (A)	272	1	312.19	267	1	308.31	244	1	319.72
Class R US$ Accumulating	–	–	111.83	1	–	110.12	–	–	113.60
Class R Euro Accumulating	309	1	271.14	302	1	274.66	307	1	268.95
Class X US$ Accumulating	40,094	145	276.75	47,508	174	273.10	33,276	118	282.78
Class X US$ Distributing (A)	1,162	6	191.88	1,177	6	189.35	1,492	8	196.06
Class X Euro Accumulating	5,542	29	174.23	5,887	32	176.23	13,906	72	172.19
Class X Euro Accumulating (Hedged)	8,287	41	185.85	11,488	59	185.38	22,708	102	199.32
Class X GBP Accumulating	38,332	85	354.69	39,715	90	368.64	42,807	93	342.20
Class X GBP Distributing (A)	2,744	7	324.69	3,082	8	337.47	4,309	10	313.21
Premier Class US$ Accumulating	205,641	562	365.64	220,211	611	360.19	257,090	692	371.66
Premier Class BRL Accumulating (Hedged)	5,577	155	178.16	6,630	203	170.82	17,351	541	165.25
Premier Class Euro Accumulating	44,552	84	487.57	46,669	90	492.39	63,706	119	479.41
Premier Class Euro Accumulating (Hedged)	3,097	14	201.81	5,193	24	200.98	960	4	215.21
Premier Class GBP Accumulating	32,194	75	337.99	44,274	105	350.66	67,856	156	324.40
Premier Class PLN Accumulating (Hedged)	5,418	152	147.50	3,681	114	144.10	5,300	152	146.12
FTGF Royce US Smaller Companies Fund									
Class A US$ Accumulating	$ 34,969	145	241.87	$ 31,063	134	231.96	$ 35,531	154	231.37
Class A US$ Distributing (A)	9,078	22	409.45	9,540	24	392.74	11,155	28	391.87
Class A Euro Accumulating	1,447	3	389.12	2,035	5	382.78	1,975	5	360.17
Class A Euro Accumulating (Hedged)	94	1	164.80	98	1	159.80	174	1	165.50
Class A Euro Distributing (A)	118	–	275.78	124	–	271.21	111	–	255.46
Class A GBP Distributing (A)	56	–	381.80	54	–	385.69	123	–	345.13
Class A SEK Accumulating (Hedged)	2	–	166.15	2	–	161.28	1	–	167.25
Class C US$ Accumulating	3,053	13	234.06	2,964	13	225.03	3,094	14	225.58
Class C US$ Distributing (A)	2,714	7	369.82	2,765	8	355.62	2,999	8	356.61
Class E US$ Accumulating	749	3	250.38	721	3	241.07	750	3	242.35
Class E US$ Distributing (A)	7	–	147.32	7	–	141.84	8	–	142.67
Class E Euro Accumulating	9	–	161.02	9	–	158.95	8	–	150.73
Class F US$ Accumulating	13,614	45	300.70	11,194	39	287.56	10,813	38	285.20
Class F US$ Distributing (A)	669	2	321.67	532	2	307.61	543	2	305.10
Class R US$ Accumulating	86	–	176.29	109	1	168.67	212	1	167.46
Class X US$ Accumulating	18	–	217.76	53	–	208.08	333	2	206.08
Class X US$ Distributing (A)	1	–	99.92	1	–	95.46	–	–	94.37
Premier Class US$ Accumulating	9,818	30	330.91	600	2	315.65	966	3	311.50
Premier Class US$ Distributing (A)	12,473	54	230.17	12,361	56	219.68	14,320	66	216.79
Premier Class GBP Distributing (A)	1,472	4	291.45	1,473	4	292.99	1,769	5	259.24
LM Class Euro Accumulating	320	1	231.20	702	3	225.37	854	4	208.25
Class A (G) US$ Accumulating	886	3	272.14	941	4	260.24	1,022	4	258.11
Class L (G) US$ Accumulating	782	3	250.62	750	3	240.27	1,174	5	239.50
FTGF Martin Currie Global Long-Term Unconstrained Fund^									
Class A US$ Accumulating	$ 5,054	29	175.72	$ 4,707	29	163.21	$ 6,471	34	190.12
Class A Euro Accumulating	4,902	25	179.26	6,205	34	170.77	3,973	19	187.53
Class A Euro Accumulating (Hedged)	14,787	166	82.30	13,539	165	77.46	22,933	217	94.30
Class C US$ Accumulating	167	2	74.63	181	3	69.49	212	3	81.36
Class E US$ Accumulating	2,341	20	115.52	2,560	24	107.70	4,240	34	126.41
Class F US$ Accumulating	199	3	75.90	215	3	70.28	249	3	81.38
Class X US$ Accumulating	98	1	86.27	91	1	79.83	105	1	92.29
Class X Euro Accumulating	195	1	189.04	192	1	179.33	104	–	195.54
Class X GBP Accumulating	1,398	6	192.57	1,283	6	187.66	1,631	6	194.52
Class X GBP Accumulating (Hedged)	2,121	10	163.72	2,167	12	152.41	1,876	8	181.95
Premier Class US$ Accumulating	13,387	71	189.85	14,049	80	175.37	37,745	187	202.05
Premier Class GBP Accumulating (Hedged)	83	1	114.08	433	3	106.02	568	3	126.13
S Class US$ Accumulating	–	–	–	5,827	63	92.64	7,523	71	106.36
S Class Euro Accumulating (Hedged)	87,916	947	85.60	73,491	869	79.99	58,847	547	95.95
S Class GBP Accumulating	17,925	69	204.74	16,109	67	198.75	22,904	83	204.70
FTGF Martin Currie Asia Pacific Urban Trends Income Fund									
Class A US$ Distributing (M) Plus (e)	$ 4,333	53	81.66	$ 5,748	66	87.21	$ 6,166	63	98.23
Class A AUD Distributing (M) Plus	437	7	94.50	454	7	97.11	487	7	101.33
Class A Euro Distributing (M) Plus (e)	440	5	83.21	457	5	91.10	490	5	96.80
Class A SGD Distributing (M) Plus	46	77	0.81	45	70	0.86	54	75	0.98
Class D AUD Distributing (M) (Hedged) Plus	21	–	89.92	375	6	96.94	684	8	111.38
Class D CNH Distributing (M) (Hedged) Plus	1	–	91.17	1	–	98.76	1	–	113.18
Class D HKD Distributing (M) Plus	1	–	96.23	1	–	102.55	1	–	114.51
Class D SGD Distributing (M) (Hedged) Plus	224	325	0.93	307	414	1.00	1,016	1,221	1.13
Class D US$ Distributing (M) Plus	124	1	95.04	1,014	10	101.21	856	8	113.52
Class D US$ Accumulating	4,114	37	111.15	5,511	48	115.20	5,888	48	123.07
Class X AUD Accumulating	223	3	128.91	312	4	128.43	350	4	126.73
Class X US$ Accumulating	5,584	46	122.13	5,801	46	126.36	6,077	45	134.52
S Class GBP Accumulating	472	3	134.87	487	3	146.47	515	3	138.89
S Class GBP Distributing (M) Plus (e)	472	4	95.12	487	4	106.24	515	4	105.80
LM Class AUD Accumulating	4,005	47	131.93	4,121	47	130.72	4,834	52	127.51
FTGF Martin Currie Global Emerging Markets Fund^									
Class A US$ Accumulating	$ 4,122	46	89.90	$ 4,789	54	88.85	$ 7,343	68	108.56
Class E US$ Accumulating	354	4	99.62	352	4	98.83	402	3	121.66
Class F US$ Accumulating	13,817	121	114.23	14,837	132	112.56	11,843	87	136.70
Class X US$ Accumulating	2	–	97.86	2	–	96.38	656	6	116.89
Premier Class US$ Accumulating	3,587	36	99.88	3,812	39	98.17	6,709	57	118.63
S Class US$ Accumulating	325	3	121.52	347	3	119.33	2,252	16	143.91
S Class Euro Accumulating	10,758	94	105.07	10,563	94	105.77	18,633	138	120.24
FTGF Martin Currie European Unconstrained Fund^									
Class A US$ Accumulating (Hedged)	€ 26	–	81.44	€ 26	–	80.63	€ 39	1	86.53
Class A Euro Accumulating	1,691	12	136.34	1,770	13	136.40	7,094	47	151.56
Class E US$ Accumulating (Hedged)	26	–	80.30	26	–	79.81	38	1	86.29
Class X Euro Accumulating	454	3	141.33	528	4	140.86	1,877	12	155.36
Premier Class BRL Accumulating (Hedged)	667	35	101.85	1,342	76	97.67	3,184	191	96.48
Premier Class Euro Accumulating	838	6	143.73	850	6	143.00	26,577	169	157.16
S Class US$ Accumulating	1	–	111.92	1	–	108.31	–	–	–
S Class Euro Accumulating	75,665	600	126.01	76,234	609	125.11	145,601	1,063	136.96
S Class GBP Accumulating	108,951	1,265	73.70	108,320	1,267	75.17	119,180	1,273	78.23

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.

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

The accompanying notes are an integral part of the Financial Statements

[This Page Intentionally Left Blank]

Statement of Comprehensive Income

(in 000's)	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Euro Core Plus Bond Fund	
	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022
INVESTMENT INCOME:								
Gross dividend income and bond interest	$ 23,172	$ 4,265	$ 3,280	$ 3,207	$ 25,271	$ 24,148	€ 1,391	€ 1,063
Interest	–	–	–	–	26	–	9	–
Equalisation	–	–	–	–	(17)	2	–	–
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	–	–	(963)	(14,071)	(40,143)	(80,758)	(7,880)	(1,805)
Net unrealised gain/(loss) on financial instruments held for trading	–	–	(579)	(10,394)	31,447	(100,138)	9,820	(15,176)
Total Investment Income/(Loss)	23,172	4,265	1,738	(21,258)	16,584	(156,746)	3,340	(15,918)
EXPENSES:								
Management fees (Note 3)	2,612	2,535	535	725	2,985	3,948	18	16
Performance fees (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	119	115	62	74	411	504	47	52
Shareholder service fees (Note 3)	–	–	58	90	140	169	1	1
Legal fees	15	–	2	3	15	16	1	1
Audit fees	10	9	20	19	20	19	12	12
Printing fees	2	33	–	9	–	49	2	5
Dividend expense	–	–	–	–	–	–	–	–
Interest expense	–	–	–	–	25	10	–	6
Directors' fees and expenses (Note 3)	5	3	1	1	6	5	1	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	58	37	27	40	134	173	18	16
Total Expenses	2,821	2,732	705	961	3,736	4,893	100	109
Expense waivers and reimbursements/recoupment (Note 3)	–	(645)	(8)	(2)	(3)	–	–	–
Total Net Expenses	2,821	2,087	697	959	3,733	4,893	100	109
Net Profit/(Loss) before finance costs	**20,351**	**2,178**	**1,041**	**(22,217)**	**12,851**	**(161,639)**	**3,240**	**(16,027)**
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(16,470)	(1,825)	(937)	(993)	(1,502)	(1,354)	(8)	(3)
Profit/(Loss) for the financial period	**3,881**	**353**	**104**	**(23,210)**	**11,349**	**(162,993)**	**3,232**	**(16,030)**
Withholding tax reclaims/(taxes) on dividends and other taxation	–	–	(4)	2	(92)	(106)	3	1
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 3,881**	**$ 353**	**$ 100**	**$ (23,208)**	**$ 11,257**	**$ (163,099)**	**€ 3,235**	**€ (16,029)**

(in 000's)	FTGF Western Asset Global Core Plus Bond Fund^		FTGF Western Asset Global Credit Fund^		FTGF Western Asset Macro Opportunities Bond Fund^		FTGF Western Asset Multi-Asset Credit Fund^	
	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022
INVESTMENT INCOME:								
Gross dividend income and bond interest	$ 2,861	$ 2,133	$ 754	$ 1,056	$ 55,517	$ 58,441	$ 11,110	$ 8,907
Interest	3	–	1	–	30	98	3	–
Equalisation	–	–	–	–	(481)	(327)	(1)	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	(4,499)	(4,143)	(4,558)	2,884	(19,221)	(477,283)	(1,601)	(46,892)
Net unrealised gain/(loss) on financial instruments held for trading	5,637	(19,964)	3,897	(11,850)	70,165	(48,388)	7,693	(24,721)
Total Investment Income/(Loss)	4,002	(21,974)	94	(7,910)	106,010	(467,459)	17,204	(62,706)
EXPENSES:								
Management fees (Note 3)	122	125	11	13	10,631	17,305	158	161
Performance fees (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	62	60	18	27	644	993	109	113
Shareholder service fees (Note 3)	1	2	2	2	767	1,201	–	–
Legal fees	2	2	1	1	14	62	3	10
Audit fees	13	13	13	13	20	19	13	13
Printing fees	3	8	1	3	–	143	7	27
Dividend expense	–	–	–	–	–	–	–	–
Interest expense	1	1	–	1	17	89	–	3
Directors' fees and expenses (Note 3)	1	1	–	–	11	14	1	1
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	32	36	11	13	12	493	28	63
Total Expenses	237	248	57	73	12,116	20,319	319	391
Expense waivers and reimbursements/recoupment (Note 3)	–	–	–	–	–	–	–	–
Total Net Expenses	237	248	57	73	12,116	20,319	319	391
Net Profit/(Loss) before finance costs	**3,765**	**(22,222)**	**37**	**(7,983)**	**93,894**	**(487,778)**	**16,885**	**(63,097)**
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	–	–	–	–	(11,992)	(9,115)	(1,340)	(299)
Profit/(Loss) for the financial period	**3,765**	**(22,222)**	**37**	**(7,983)**	**81,902**	**(496,893)**	**15,545**	**(63,396)**
Withholding tax reclaims/(taxes) on dividends and other taxation	(30)	(46)	–	(5)	(2,088)	(4,053)	(38)	(83)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 3,735**	**$ (22,268)**	**$ 37**	**$ (7,988)**	**$ 79,814**	**$ (500,946)**	**$ 15,507**	**$ (63,479)**

The accompanying notes are an integral part of the Financial Statements

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	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ 6,617	$ 6,438	$ 4,660	$ 7,237	$ 2,026	$ 2,104	$ 9,496	$ 9,357	$ 7,014	$ 2,505
5	–	–	–	1	–	1	2	11	–
3	2	(1)	–	(7)	(1)	(13)	–	(23)	–
–	–	–	–	–	–	–	–	–	–
(10,176)	(4,430)	(6,518)	(10,347)	(4,456)	(2,124)	(7,794)	(6,813)	(1,114)	(9,961)
9,141	(34,486)	5,514	(19,738)	3,286	(8,536)	4,120	(44,878)	20,608	(51,207)
5,590	(32,476)	3,655	(22,848)	850	(8,557)	5,810	(42,332)	26,496	(58,663)
576	634	400	604	245	339	1,542	1,632	1,009	752
–	–	–	–	–	–	–	–	–	–
87	95	46	78	23	27	168	164	196	135
38	42	44	55	34	44	87	104	82	53
3	4	2	3	1	1	6	6	7	5
20	19	13	13	13	13	20	19	13	13
–	12	–	8	1	4	–	17	8	16
–	–	–	–	–	–	–	–	–	–
–	2	1	1	–	1	1	–	4	5
1	1	1	1	–	–	2	2	3	1
–	–	–	–	–	–	–	–	–	–
28	59	23	36	20	16	54	75	50	49
753	868	530	799	337	445	1,880	2,019	1,372	1,029
–	–	(2)	–	(13)	(6)	–	–	–	–
753	868	528	799	324	439	1,880	2,019	1,372	1,029
4,837	**(33,344)**	**3,127**	**(23,647)**	**526**	**(8,996)**	**3,930**	**(44,351)**	**25,124**	**(59,692)**
(2,487)	(2,456)	(2,048)	(1,739)	(1,317)	(1,145)	(4,472)	(4,320)	(4,504)	(1,426)
2,350	**(35,800)**	**1,079**	**(25,386)**	**(791)**	**(10,141)**	**(542)**	**(48,671)**	**20,620**	**(61,118)**
(83)	(114)	11	(72)	11	(31)	(241)	(295)	14	–
$ 2,267	**$ (35,914)**	**$ 1,090**	**$ (25,458)**	**$ (780)**	**$ (10,172)**	**$ (783)**	**$ (48,966)**	**$ 20,634**	**$ (61,118)**

FTGF Western Asset Structured Opportunities Fund^		FTGF Western Asset US Mortgage-Backed Securities Fund^		FTGF Western Asset US Corporate Bond Fund		FTGF Western Asset Sustainable Global Corporate Bond Fund^		FTGF Brandywine Global Fixed Income Fund	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ 12,674	$ 13,236	$ 19,185	$ 15,600	$ 2,335	$ 2,896	$ 140	$ 118	$ 4,922	$ 3,864
–	–	8	–	3	–	–	–	1	1
(14)	–	–	–	–	–	–	–	(12)	(21)
–	–	–	–	–	–	–	–	–	–
(11,422)	(24,228)	(15,221)	(25,430)	(3,266)	(22,966)	(298)	524	(14,204)	(17,945)
8,293	(26,455)	445	(67,968)	4,586	(17,109)	445	(1,495)	12,052	(16,282)
9,531	(37,447)	4,417	(77,798)	3,658	(37,179)	287	(853)	2,759	(30,383)
427	841	89	28	26	34	14	14	530	689
–	–	–	–	–	–	–	–	–	–
206	265	425	384	40	56	10	10	66	72
6	15	–	–	–	–	–	–	70	101
24	19	15	11	1	2	5	–	2	2
20	20	13	13	13	13	9	9	20	19
–	35	19	33	2	6	–	–	–	1
–	–	–	–	–	–	–	–	–	–
–	1	8	–	–	1	–	–	1	2
3	3	6	3	1	1	–	–	1	–
–	–	–	–	–	–	–	–	–	–
27	101	98	94	17	21	12	9	28	21
713	1,300	673	566	100	134	50	42	718	907
–	–	–	–	–	–	(29)	(21)	–	–
713	1,300	673	566	100	134	21	21	718	907
8,818	**(38,747)**	**3,744**	**(78,364)**	**3,558**	**(37,313)**	**266**	**(874)**	**2,041**	**(31,290)**
(513)	(477)	–	–	(2,182)	–	–	–	(925)	(349)
8,305	**(39,224)**	**3,744**	**(78,364)**	**1,376**	**(37,313)**	**266**	**(874)**	**1,116**	**(31,639)**
–	–	–	–	(7)	(36)	–	(1)	5	(88)
$ 8,305	**$ (39,224)**	**$ 3,744**	**$ (78,364)**	**$ 1,369**	**$ (37,349)**	**$ 266**	**$ (875)**	**$ 1,121**	**$ (31,727)**

The accompanying notes are an integral part of the Financial Statements

Statement of Comprehensive Income – *(continued)*

(in 000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2022	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2022	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2023	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2022	FTGF Brandywine Global Income Optimiser Fund for the six months ended 31 August 2023	FTGF Brandywine Global Income Optimiser Fund for the six months ended 31 August 2022
INVESTMENT INCOME:								
Gross dividend income and bond interest	$ 15,092	$ 10,072	$ 932	$ 356	$ 6,299	$ 3,833	$ 37,070	$ 25,456
Interest	–	2	–	–	–	–	1	7
Equalisation	(12)	–	–	–	(1)	–	(93)	113
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	(15,960)	(64,076)	265	(1,289)	(18,913)	(21,087)	(65,770)	(138,672)
Net unrealised gain/(loss) on financial instruments held for trading	14,594	(20,744)	110	(284)	16,074	(16,191)	66,953	(77,529)
Total Investment Income/(Loss)	13,714	(74,746)	1,307	(1,217)	3,459	(33,445)	38,161	(190,625)
EXPENSES:								
Management fees (Note 3)	1,472	904	40	26	673	678	4,519	5,514
Performance fees (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	177	226	11	7	84	80	455	479
Shareholder service fees (Note 3)	4	4	–	–	6	5	499	597
Legal fees	6	7	–	–	3	3	17	14
Audit fees	13	13	13	13	13	13	20	16
Printing fees	–	24	–	1	4	9	20	42
Dividend expense	–	–	–	–	–	–	–	–
Interest expense	1	21	1	–	–	2	4	9
Directors' fees and expenses (Note 3)	3	2	–	–	1	1	6	7
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	44	82	7	7	30	22	167	153
Total Expenses	1,720	1,283	72	54	814	813	5,707	6,831
Expense waivers and reimbursements/recoupment (Note 3)	–	–	(15)	(20)	–	–	–	–
Total Net Expenses	1,720	1,283	57	34	814	813	5,707	6,831
Net Profit/(Loss) before finance costs	**11,994**	**(76,029)**	**1,250**	**(1,251)**	**2,645**	**(34,258)**	**32,454**	**(197,456)**
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(1,217)	(668)	(4)	(3)	(95)	(46)	(16,814)	(11,121)
Profit/(Loss) for the financial period	**10,777**	**(76,697)**	**1,246**	**(1,254)**	**2,550**	**(34,304)**	**15,640**	**(208,577)**
Withholding tax reclaims/(taxes) on dividends and other taxation	125	(469)	–	(2)	(5)	(150)	(478)	(185)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 10,902**	**$ (77,166)**	**$ 1,246**	**$ (1,256)**	**$ 2,545**	**$ (34,454)**	**$ 15,162**	**$ (208,762)**

(in 000's)	FTGF ClearBridge US Aggressive Growth Fund for the six months ended 31 August 2023	FTGF ClearBridge US Aggressive Growth Fund for the six months ended 31 August 2022	FTGF ClearBridge Tactical Dividend Income Fund for the six months ended 31 August 2023	FTGF ClearBridge Tactical Dividend Income Fund for the six months ended 31 August 2022	FTGF ClearBridge US Equity Sustainability Leaders Fund for the six months ended 31 August 2023	FTGF ClearBridge US Equity Sustainability Leaders Fund for the six months ended 31 August 2022	FTGF ClearBridge Infrastructure Value Fund^ for the six months ended 31 August 2023	FTGF ClearBridge Infrastructure Value Fund^ for the six months ended 31 August 2022
INVESTMENT INCOME:								
Gross dividend income and bond interest	$ 1,191	$ 2,171	$ 637	$ 853	$ 12,276	$ 9,634	€ 18,308	€ 11,900
Interest	–	–	–	–	–	–	78	–
Equalisation	(5)	–	(1)	–	–	–	(83)	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	1,512	11,278	1,252	392	(8,928)	(14,603)	(7,270)	85,236
Net unrealised gain/(loss) on financial instruments held for trading	16,274	(85,884)	899	(4,703)	83,654	(164,705)	(19,559)	21,390
Total Investment Income/(Loss)	18,972	(72,435)	2,787	(3,458)	87,002	(169,674)	(8,526)	118,529
EXPENSES:								
Management fees (Note 3)	1,239	2,192	210	239	4,402	4,017	4,928	4,657
Performance fees (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	91	165	18	18	620	526	381	323
Shareholder service fees (Note 3)	221	276	33	38	1,076	744	601	603
Legal fees	2	6	1	1	23	15	13	8
Audit fees	20	20	13	13	15	11	12	12
Printing fees	6	–	1	2	29	43	17	21
Dividend expense	–	–	–	–	–	–	–	–
Interest expense	–	–	–	–	27	9	–	148
Directors' fees and expenses (Note 3)	1	2	–	–	9	6	6	2
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	31	36	17	16	189	122	93	70
Total Expenses	1,611	2,697	293	327	6,390	5,493	6,051	5,844
Expense waivers and reimbursements/recoupment (Note 3)	–	–	(22)	(18)	(46)	(45)	–	–
Total Net Expenses	1,611	2,697	271	309	6,344	5,448	6,051	5,844
Net Profit/(Loss) before finance costs	**17,361**	**(75,132)**	**2,516**	**(3,767)**	**80,658**	**(175,122)**	**(14,577)**	**112,685**
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(57)	–	(80)	(117)	(100)	(58)	(3,615)	(2,957)
Profit/(Loss) for the financial period	**17,304**	**(75,132)**	**2,436**	**(3,884)**	**80,558**	**(175,180)**	**(18,192)**	**109,728**
Withholding tax reclaims/(taxes) on dividends and other taxation	(232)	(422)	(113)	(175)	(3,082)	(2,586)	(2,028)	(1,947)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 17,072**	**$ (75,554)**	**$ 2,323**	**$ (4,059)**	**$ 77,476**	**$ (177,766)**	**€ (20,220)**	**€ 107,781**

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Credit Opportunities Fund^		FTGF Brandywine Global Multi-Sector Impact Fund^		FTGF ClearBridge Value Fund		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ 1,385	$ 1,061	$ 539	$ –	$ 8,579	$ 9,165	$ 1,772	$ 1,574	$ 5,237	$ 5,727
–	–	–	–	–	–	–	–	1	–
–	–	–	–	(8)	–	(1)	–	–	–
–	–	–	–	–	–	–	–	–	–
(3,204)	(443)	(390)	–	17,246	(5,114)	10,250	8,552	29,223	99,923
853	(1,354)	404	–	28,207	(85,709)	16,220	(23,314)	262,101	(377,299)
(966)	(736)	553	–	54,024	(81,658)	28,241	(13,188)	296,562	(271,649)
222	306	27	–	3,782	3,744	1,097	1,136	5,875	5,994
–	–	–	–	–	–	–	–	–	–
20	24	9	–	350	318	80	73	562	537
5	9	–	–	334	352	174	189	766	797
1	1	–	–	12	8	3	2	16	21
13	13	10	–	10	9	13	13	20	19
1	2	1	–	19	25	3	7	–	59
–	–	–	–	–	–	–	–	–	–
–	–	–	–	1	–	–	–	1	–
–	–	–	–	5	2	1	1	6	6
–	–	–	–	–	–	–	–	–	–
15	7	22	–	112	81	44	33	100	200
277	362	69	–	4,625	4,539	1,415	1,454	7,346	7,633
(21)	(8)	(34)	–	–	–	(4)	–	–	–
256	354	35	–	4,625	4,539	1,411	1,454	7,346	7,633
(1,222)	**(1,090)**	**518**	**–**	**49,399**	**(86,197)**	**26,830**	**(14,642)**	**289,216**	**(279,282)**
–	–	(7)	–	(153)	(136)	(14)	(6)	–	–
(1,222)	**(1,090)**	**511**	**–**	**49,246**	**(86,333)**	**26,816**	**(14,648)**	**289,216**	**(279,282)**
(6)	25	(7)	–	(2,090)	(2,392)	(487)	(443)	(1,334)	(1,528)
$ (1,228)	**$ (1,065)**	**$ 504**	**$ –**	**$ 47,156**	**$ (88,725)**	**$ 26,329**	**$ (15,091)**	**$ 287,882**	**$ (280,810)**

FTGF ClearBridge Global Infrastructure Income Fund		FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund		FTGF Martin Currie Global Long-Term Unconstrained Fund^		FTGF Martin Currie Asia Pacific Urban Trends Income Fund	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ 13,421	$ 8,136	$ 4,299	$ 5,373	$ 595	$ 452	$ 1,009	$ 956	$ 740	$ 804
–	–	–	–	–	–	–	–	–	–
(65)	122	–	–	–	–	–	–	(2)	–
–	–	–	–	–	–	–	–	–	–
(8,163)	558	4,826	(2,842)	(217)	2,911	(608)	(10,689)	(568)	(22)
(6,432)	(20,722)	(4,036)	(111,326)	3,627	(9,679)	13,455	(35,809)	(709)	(2,095)
(1,239)	(11,906)	5,089	(108,795)	4,005	(6,316)	13,856	(45,542)	(539)	(1,313)
2,323	1,859	3,565	4,198	537	551	517	545	107	125
–	–	–	–	–	–	–	–	–	–
153	103	263	280	34	33	63	57	12	12
436	383	628	706	88	92	58	59	33	38
7	1	9	11	2	1	2	2	–	–
9	9	20	20	13	13	10	10	10	10
9	3	–	36	2	4	2	5	–	1
–	–	–	–	–	–	–	–	–	–
–	–	1	–	–	–	–	–	–	–
2	1	3	3	–	–	1	–	–	–
–	–	–	–	–	–	–	–	–	–
64	25	86	124	22	19	23	21	16	16
3,003	2,384	4,575	5,378	698	713	676	699	178	202
(2)	–	–	–	(7)	(4)	–	–	(21)	(19)
3,001	2,384	4,575	5,378	691	709	676	699	157	183
(4,240)	**(14,290)**	**514**	**(114,173)**	**3,314**	**(7,025)**	**13,180**	**(46,241)**	**(696)**	**(1,496)**
(8,674)	(5,927)	–	–	(8)	–	–	–	(230)	(230)
(12,914)	**(20,217)**	**514**	**(114,173)**	**3,306**	**(7,025)**	**13,180**	**(46,241)**	**(926)**	**(1,726)**
(1,404)	(882)	(827)	(773)	(120)	(84)	(63)	(61)	(48)	(64)
$ (14,318)	**$ (21,099)**	**$ (313)**	**$(114,946)**	**$ 3,186**	**$ (7,109)**	**$ 13,117**	**$ (46,302)**	**$ (974)**	**$ (1,790)**

The accompanying notes are an integral part of the Financial Statements

Statement of Comprehensive Income – *(continued)*

(in 000's)	FTGF Martin Currie Global Emerging Markets Fund^ for the six months ended 31 August 2023	FTGF Martin Currie Global Emerging Markets Fund^ for the six months ended 31 August 2022	FTGF Martin Currie European Unconstrained Fund^ for the six months ended 31 August 2023	FTGF Martin Currie European Unconstrained Fund^ for the six months ended 31 August 2022	Franklin Templeton Global Funds Plc for the six months ended 31 August 2023	Franklin Templeton Global Funds Plc for the six months ended 31 August 2022
INVESTMENT INCOME:						
Gross dividend income and bond interest	$ 501	$ 537	€ 1,729	€ 2,341	$ 332,686	$ 278,665
Interest	–	–	4	–	205	110
Equalisation	–	–	–	–	(269)	(106)
Other income	–	–	–	–	182	762
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	(139)	(2,068)	(7,937)	(8,920)	(241,931)	(834,932)
Net unrealised gain/(loss) on financial instruments held for trading	468	(6,298)	8,269	(32,918)	708,669	(1,602,174)
Total Investment Income/(Loss)	830	(7,829)	2,065	(39,497)	799,542	(2,157,675)
EXPENSES:						
Management fees (Note 3)	182	201	357	507	58,828	68,952
Performance fees (Note 3)	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	17	18	80	100	6,381	6,826
Shareholder service fees (Note 3)	9	10	4	10	6,379	6,914
Legal fees	–	1	3	3	244	259
Audit fees	6	6	10	7	629	696
Printing fees	1	2	3	8	169	731
Dividend expense	–	–	–	–	–	–
Interest expense	–	–	–	7	94	345
Directors' fees and expenses (Note 3)	–	–	1	1	90	71
Adjustment to accrued expenses and other liabilities	–	–	–	–	200	762
Other expenses	20	23	6	25	1,901	2,649
Total Expenses	235	261	464	668	74,915	88,205
Expense waivers and reimbursements/recoupment (Note 3)	(18)	(19)	–	(7)	(392)	(1,112)
Total Net Expenses	217	242	464	661	74,523	87,093
Net Profit/(Loss) before finance costs	**613**	**(8,071)**	**1,601**	**(40,158)**	**725,019**	**(2,244,768)**
FINANCE COSTS:						
Distributions to holders of redeemable participating shares (Note 4)	–	–	–	–	(84,425)	(49,425)
Profit/(Loss) for the financial period	**613**	**(8,071)**	**1,601**	**(40,158)**	**640,594**	**(2,294,193)**
Withholding tax reclaims/(taxes) on dividends and other taxation	(52)	(52)	(133)	(217)	(15,212)	(17,967)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 561**	**$ (8,123)**	**€ 1,468**	**€ (40,375)**	**$ 625,382**	**$(2,312,160)**

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

The Euro figures for FTGF Western Asset Euro Core Plus Bond Fund, FTGF ClearBridge Infrastructure Value Fund^, and FTGF Martin Currie European Unconstrained Fund^ have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc as at 31 August 2023 using the USD/EUR average rate of 0.9186 (28 February 2023: 0.9590).

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

[This Page Intentionally Left Blank]

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

(000's)	FTGF Western Asset US Government Liquidity Fund for the six months ended 31 August 2023	FTGF Western Asset US Government Liquidity Fund for the six months ended 31 August 2022	FTGF Western Asset US Core Bond Fund for the six months ended 31 August 2023	FTGF Western Asset US Core Bond Fund for the six months ended 31 August 2022	FTGF Western Asset US Core Plus Bond Fund for the six months ended 31 August 2023	FTGF Western Asset US Core Plus Bond Fund for the six months ended 31 August 2022	FTGF Western Asset Euro Core Plus Bond Fund for the six months ended 31 August 2023	FTGF Western Asset Euro Core Plus Bond Fund for the six months ended 31 August 2022
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 3,881**	**$ 353**	**$ 100**	**$ (23,208)**	**$ 11,257**	**$ (163,099)**	**€ 3,235**	**€ (16,029)**
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	892,129	785,309	93,855	16,134	154,975	406,503	804	7,423
Net proceeds from reinvested distributions	15,427	851	603	374	509	428	4	1
Cost of shares reacquired	(816,133)	(841,015)	(23,001)	(42,699)	(315,412)	(462,033)	(46,187)	(696)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	**91,423**	**(54,855)**	**71,457**	**(26,191)**	**(159,928)**	**(55,102)**	**(45,379)**	**6,728**
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	95,304	(54,502)	71,557	(49,399)	(148,671)	(218,201)	(42,144)	(9,301)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	833,615	919,324	131,919	232,906	1,148,700	1,488,090	132,467	149,386
Currency translation	–	–	–	–	–	–	–	–
End of period	**$ 928,919**	**$ 864,822**	**$ 203,476**	**$ 183,507**	**$1,000,029**	**$1,269,889**	**€ 90,323**	**€ 140,085**

(000's)	FTGF Western Asset Global Core Plus Bond Fund^ for the six months ended 31 August 2023	FTGF Western Asset Global Core Plus Bond Fund^ for the six months ended 31 August 2022	FTGF Western Asset Global Credit Fund^ for the six months ended 31 August 2023	FTGF Western Asset Global Credit Fund^ for the six months ended 31 August 2022	FTGF Western Asset Macro Opportunities Bond Fund^ for the six months ended 31 August 2023	FTGF Western Asset Macro Opportunities Bond Fund^ for the six months ended 31 August 2022	FTGF Western Asset Multi–Asset Credit Fund^ for the six months ended 31 August 2023	FTGF Western Asset Multi–Asset Credit Fund^ for the six months ended 31 August 2022
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 3,735**	**$ (22,268)**	**$ 37**	**$ (7,988)**	**$ 79,814**	**$ (500,946)**	**$ 15,507**	**$ (63,479)**
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	19,589	16,477	374	434	94,495	260,281	24,364	39,773
Net proceeds from reinvested distributions	–	–	–	–	374	349	–	–
Cost of shares reacquired	(15,563)	(38,046)	(15,102)	(3,164)	(795,024)	(1,317,097)	(28,074)	(100,127)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	**4,026**	**(21,569)**	**(14,728)**	**(2,730)**	**(700,155)**	**(1,056,467)**	**(3,710)**	**(60,354)**
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	7,761	(43,837)	(14,691)	(10,718)	(620,341)	(1,557,413)	11,797	(123,833)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	146,703	202,948	46,050	77,353	2,132,501	4,183,834	275,012	371,899
Currency translation	–	–	–	–	–	–	–	–
End of period	**$ 154,464**	**$ 159,111**	**$ 31,359**	**$ 66,635**	**$ 1,512,160**	**$ 2,626,421**	**$ 286,809**	**$ 248,066**

(000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2022	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2022	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2023	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2022	FTGF Brandywine Global Income Optimiser Fund for the six months ended 31 August 2023	FTGF Brandywine Global Income Optimiser Fund for the six months ended 31 August 2022
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 10,902**	**$ (77,166)**	**$ 1,246**	**$ (1,256)**	**$ 2,545**	**$ (34,454)**	**$ 15,162**	**$ (208,762)**
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	18,678	10,821	12,804	19	27,081	1,598	134,138	246,355
Net proceeds from reinvested distributions	9	5	1	1	7	3	237	155
Cost of shares reacquired	(312,850)	(148,873)	(123)	–	(27,005)	(9,529)	(174,889)	(434,813)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	**(294,163)**	**(138,047)**	**12,682**	**20**	**83**	**(7,928)**	**(40,514)**	**(188,303)**
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(283,261)	(215,213)	13,928	(1,236)	2,628	(42,382)	(25,352)	(397,065)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	539,271	752,718	10,394	11,590	205,146	244,396	1,210,305	1,608,073
Currency translation	–	–	–	–	–	–	–	–
End of period	**$ 256,010**	**$ 537,505**	**$ 24,322**	**$ 10,354**	**$ 207,774**	**$ 202,014**	**$1,184,953**	**$1,211,008**

The accompanying notes are an integral part of the Financial Statements

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	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ 2,267	**$ (35,914)**	**$ 1,090**	**$ (25,458)**	**$ (780)**	**$ (10,172)**	**$ (783)**	**$ (48,966)**	**$ 20,634**	**$ (61,118)**
8,619	21,958	4,249	64,811	2,186	4,323	39,903	17,457	137,909	65,411
291	226	1,463	1,075	133	104	58	47	21	4
(16,369)	(36,977)	(26,183)	(109,343)	(7,287)	(14,246)	(83,420)	(35,776)	(208,326)	(80,735)
(7,459)	**(14,793)**	**(20,471)**	**(43,457)**	**(4,968)**	**(9,819)**	**(43,459)**	**(18,272)**	**(70,396)**	**(15,320)**
(5,192)	(50,707)	(19,381)	(68,915)	(5,748)	(19,991)	(44,242)	(67,238)	(49,762)	(76,438)
227,355	302,969	125,240	259,100	57,431	81,978	437,707	509,794	523,970	444,249
–	–	–	–	–	–	–	–	–	–
$ 222,163	**$ 252,262**	**$ 105,859**	**$ 190,185**	**$ 51,683**	**$ 61,987**	**$ 393,465**	**$ 442,556**	**$ 474,208**	**$ 367,811**

FTGF Western Asset Structured Opportunities Fund^		FTGF Western Asset US Mortgage–Backed Securities Fund^		FTGF Western Asset US Corporate Bond Fund		FTGF Western Asset Sustainable Global Corporate Bond Fund^		FTGF Brandywine Global Fixed Income Fund	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ 8,305	**$ (39,224)**	**$ 3,744**	**$ (78,364)**	**$ 1,369**	**$ (37,349)**	**$ 266**	**$ (875)**	**$ 1,121**	**$ (31,727)**
253	9,235	2,928	44,563	41	133,770	–	–	11,355	37,486
–	–	–	–	–	–	–	–	297	79
(52,040)	(366,026)	–	(345)	(40,895)	(130,219)	(50)	(6)	(20,656)	(35,094)
(51,787)	**(356,791)**	**2,928**	**44,218**	**(40,854)**	**3,551**	**(50)**	**(6)**	**(9,004)**	**2,471**
(43,482)	(396,015)	6,672	(34,146)	(39,485)	(33,798)	216	(881)	(7,883)	(29,256)
559,548	1,057,941	1,119,507	1,147,280	94,775	175,169	8,995	9,866	162,009	215,635
–	–	–	–	–	–	–	–	–	–
$ 516,066	**$ 661,926**	**$1,126,179**	**$1,113,134**	**$ 55,290**	**$ 141,371**	**$ 9,211**	**$ 8,985**	**$ 154,126**	**$ 186,379**

FTGF Brandywine Global Credit Opportunities Fund^		FTGF Brandywine Global Multi-Sector Impact Fund^		FTGF ClearBridge Value Fund		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund	
for the six months ended 31 August 2023	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**	**for the six months ended 31 August 2023**	**for the six months ended 31 August 2022**
$ (1,228)	**$ (1,065)**	**$ 504**	**$ –**	**$ 47,156**	**$ (88,725)**	**$ 26,329**	**$ (15,091)**	**$ 287,882**	**$ (280,810)**
2,279	1,476	4	–	185,570	183,445	14,365	14,256	363,086	213,856
–	–	4	–	1	4	2	–	–	–
(14,541)	(1,565)	–	–	(203,380)	(105,991)	(31,702)	(22,771)	(336,322)	(419,098)
(12,262)	**(89)**	**8**	**–**	**(17,809)**	**77,458**	**(17,335)**	**(8,515)**	**26,764**	**(205,242)**
(13,490)	(1,154)	512	–	29,347	(11,267)	8,994	(23,606)	314,646	(486,052)
46,756	52,386	14,804	–	929,726	892,238	189,610	213,480	1,225,735	1,772,695
–	–	–	–	–	–	–	–	–	–
$ 33,266	**$ 51,232**	**$ 15,316**	**$ –**	**$ 959,073**	**$ 880,971**	**$ 198,604**	**$ 189,874**	**$1,540,381**	**$1,286,643**

The accompanying notes are an integral part of the Financial Statements

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

(000's)	FTGF ClearBridge US Aggressive Growth Fund		FTGF ClearBridge Tactical Dividend Income Fund		FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Infrastructure Value Fund^	
	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ 17,072**	**$ (75,554)**	**$ 2,323**	**$ (4,059)**	**$ 77,476**	**$(177,766)**	**€ (20,220)**	**€ 107,781**
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	8,484	4,589	811	3,404	319,430	614,239	190,309	561,163
Net proceeds from reinvested distributions	–	–	4	3	–	–	13	11
Cost of shares reacquired	(34,433)	(54,880)	(6,138)	(2,023)	(442,334)	(402,757)	(358,725)	(255,798)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	**(25,949)**	**(50,291)**	**(5,323)**	**1,384**	**(122,904)**	**211,482**	**(168,403)**	**305,376**
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(8,877)	(125,845)	(3,000)	(2,675)	(45,428)	33,716	(188,623)	413,157
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	224,793	538,159	38,528	43,279	1,639,979	1,599,315	1,062,833	671,424
Currency translation	–	–	–	–	–	–	–	–
End of period	**$ 215,916**	**$ 412,314**	**$ 35,528**	**$ 40,604**	**$1,594,551**	**$1,633,031**	**€ 874,210**	**€1,084,581**

(000's)	FTGF ClearBridge Global Infrastructure Income Fund		FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund		FTGF Martin Currie Global Long-Term Unconstrained Fund^	
	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ (14,318)**	**$ (21,099)**	**$ (313)**	**$ (114,946)**	**$ 3,186**	**$ (7,109)**	**$ 13,117**	**$ (46,302)**
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	31,752	305,392	131,912	101,415	19,906	4,716	14,413	56,471
Net proceeds from reinvested distributions	1,181	496	–	–	–	–	–	–
Cost of shares reacquired	(59,438)	(44,110)	(197,589)	(244,838)	(8,755)	(10,172)	(18,006)	(28,057)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	**(26,505)**	**261,778**	**(65,677)**	**(143,423)**	**11,151**	**(5,456)**	**(3,593)**	**28,414**
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(40,823)	240,679	(65,990)	(258,369)	14,337	(12,565)	9,524	(17,888)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	406,048	173,394	741,529	916,209	78,098	87,935	141,049	169,381
Currency translation	–	–	–	–	–	–	–	–
End of period	**$ 365,225**	**$ 414,073**	**$ 675,539**	**$ 657,840**	**$ 92,435**	**$ 75,370**	**$ 150,573**	**$ 151,493**

(000's)	FTGF Martin Currie Asia Pacific Urban Trends Income Fund		FTGF Martin Currie Global Emerging Markets Fund^		FTGF Martin Currie European Unconstrained Fund^		Franklin Templeton Global Funds Plc	
	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022	for the six months ended 31 August 2023	for the six months ended 31 August 2022
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	**$ (974)**	**$ (1,790)**	**$ 561**	**$ (8,123)**	**€ 1,468**	**€ (40,375)**	**$ 625,382**	**$ (2,312,160)**
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	51	657	1,447	11,301	9,972	23,179	3,075,829	4,431,367
Net proceeds from reinvested distributions	161	146	–	–	–	–	21,345	5,801
Cost of shares reacquired	(3,862)	(1,412)	(3,745)	(17,015)	(12,218)	(86,025)	(4,853,609)	(6,180,820)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	**(3,650)**	**(609)**	**(2,298)**	**(5,714)**	**(2,246)**	**(62,846)**	**(1,756,435)**	**(1,743,652)**
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(4,624)	(2,399)	(1,737)	(13,837)	(778)	(103,221)	(1,131,053)	(4,055,812)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	25,121	27,934	34,702	47,838	189,097	303,590	17,428,030	22,628,678
Currency translation	–	–	–	–	–	–	41,600	(162,565)
End of period	**$ 20,497**	**$ 25,535**	**$ 32,965**	**$ 34,001**	**€ 188,319**	**€ 200,369**	**$ 16,338,577**	**$ 18,410,301**

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

All Euro figures, except for the beginning of the period Net Assets Attributable to Holders of Redeemable Participating Shares, for FTGF Western Asset Euro Core Plus Bond Fund, FTGF ClearBridge Infrastructure Value Fund^ and FTGF Martin Currie European Unconstrained Fund^ have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc for the financial period ended 31 August 2023, using the USD/EUR average rate of 0.9186 (28 February 2023: 0.9590).

The beginning of period Net Assets Attributable to Holders of Redeemable Participating Shares for FTGF Western Asset Euro Core Plus Bond Fund, FTGF ClearBridge Infrastructure Value Fund^ and FTGF Martin Currie European Unconstrained Fund^ have been converted into US Dollars in the total figure using the USD/EUR closing rate as at 28 February 2023 of 0.9454 (28 February 2022: 0.8919).

^ *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 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Western Asset US Government Liquidity Fund		
Class A US$ Accumulating		
Sold	878	1,094
Redeemed	(672)	(904)
Net Increase	206	190
Class A US$ Distributing (D)		
Sold	604,431	320,506
Redeemed	(516,730)	(414,297)
Net Increase/(decrease)	87,701	(93,791)
Class B US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class B US$ Distributing (D)		
Sold	–	218
Redeemed	(44)	–
Net (Decrease)/increase	(44)	218
Class C US$ Accumulating		
Redeemed	–	(2)
Net Decrease	–	(2)
Class C US$ Distributing (D)		
Redeemed	(134)	–
Net Decrease	(134)	–
Class X US$ Distributing (D)		
Sold	212,512	351,147
Redeemed	(231,821)	(332,929)
Net (Decrease)/increase	(19,309)	18,218
Class A (G) US$ Distributing (D)		
Sold	4	35
Redeemed	–	(72)
Net Increase/(decrease)	4	(37)
FTGF Western Asset US Core Bond Fund		
Class A US$ Accumulating		
Sold	40	35
Redeemed	(36)	(43)
Net Increase/(decrease)	4	(8)
Class A US$ Distributing (D)		
Sold	46	48
Redeemed	(27)	(59)
Net Increase/(decrease)	19	(11)
Class C US$ Accumulating		
Sold	2	–
Redeemed	(12)	(15)
Net Decrease	(10)	(15)
Class C US$ Distributing (D)		
Sold	1	1
Redeemed	(2)	(6)
Net Decrease	(1)	(5)
Class E US$ Accumulating		
Sold	3	–
Redeemed	(1)	(11)
Net Increase/(decrease)	2	(11)
Class F US$ Accumulating		
Sold	668	53
Redeemed	(30)	(211)
Net Increase/(decrease)	638	(158)
Class F US$ Distributing (D)		
Sold	74	3
Redeemed	(15)	(21)
Net Increase/(decrease)	59	(18)
Class X US$ Accumulating		
Sold	–	1
Redeemed	(1)	(1)
Net Decrease	(1)	–
Premier Class US$ Accumulating		
Redeemed	(85)	–
Net Decrease	(85)	–
Premier Class Euro Accumulating (Hedged)		
Sold	–	1
Redeemed	–	(2)
Net Decrease	–	(1)

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
LM Class US$ Accumulating		
Sold	1	2
Redeemed	(4)	(1)
Net (Decrease)/increase	(3)	1
Class GA US$ Accumulating		
Redeemed	–	(1)
Net Decrease	–	(1)
FTGF Western Asset US Core Plus Bond Fund		
Class A US$ Accumulating		
Sold	57	80
Redeemed	(93)	(134)
Net Decrease	(36)	(54)
Class A US$ Distributing (D)		
Sold	56	106
Redeemed	(26)	(160)
Net Increase/(decrease)	30	(54)
Class A US$ Distributing (M) Plus		
Sold	1	4
Redeemed	(7)	(21)
Net Decrease	(6)	(17)
Class A AUD Distributing (M) (Hedged) Plus		
Sold	8	59
Redeemed	(105)	(4)
Net (Decrease)/increase	(97)	55
Class A Euro Accumulating (Hedged)		
Sold	–	1
Redeemed	–	(5)
Net Decrease	–	(4)
Class C US$ Accumulating		
Sold	15	2
Redeemed	(7)	(33)
Net Increase/(decrease)	8	(31)
Class C US$ Distributing (D)		
Sold	5	1
Redeemed	(3)	(10)
Net Increase/(decrease)	2	(9)
Class E US$ Accumulating		
Sold	5	7
Redeemed	(13)	(60)
Net Decrease	(8)	(53)
Class F US$ Accumulating		
Sold	598	1,705
Redeemed	(1,628)	(2,608)
Net Decrease	(1,030)	(903)
Class F US$ Distributing (D)		
Sold	55	11
Redeemed	(54)	(28)
Net Increase/(decrease)	1	(17)
Class X US$ Accumulating		
Sold	13	2
Redeemed	(4)	(9)
Net Increase/(decrease)	9	(7)
Class X US$ Distributing (D)		
Sold	1	8
Redeemed	(1)	(2)
Net Increase	–	6
Class X Euro Accumulating (Hedged)		
Redeemed	(1)	(3)
Net Decrease	(1)	(3)
Premier Class US$ Accumulating		
Sold	407	1,030
Redeemed	(688)	(629)
Net (Decrease)/increase	(281)	401
Premier Class US$ Distributing (M)		
Sold	6	4
Redeemed	–	(1)
Net Increase	6	3
Premier Class Euro Accumulating (Hedged)		
Sold	60	146
Redeemed	–	(18)
Net Increase	60	128

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 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF Western Asset US Core Plus Bond Fund – (continued)		
LM Class US$ Distributing (M)		
Sold	7	28
Redeemed	(35)	(33)
Net Decrease	(28)	(5)
LM Class Euro Accumulating		
Redeemed	(8)	(1)
Net Decrease	(8)	(1)
Class A (G) US$ Distributing (D)		
Redeemed	(1)	(2)
Net Decrease	(1)	(2)
FTGF Western Asset Euro Core Plus Bond Fund		
Class A US$ Distributing (D)		
Sold	4	–
Net Increase	4	–
Class A Euro Distributing (D)		
Redeemed	–	(1)
Net Decrease	–	(1)
Premier Class Euro Accumulating		
Sold	5	76
Redeemed	(33)	(4)
Net (Decrease)/increase	(28)	72
LM Class Euro Accumulating		
Redeemed	(450)	(1)
Net Decrease	(450)	(1)
Class GA Euro Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
FTGF Western Asset Global Multi Strategy Fund		
Class A US$ Accumulating		
Sold	15	4
Redeemed	(6)	(13)
Net Increase/(decrease)	9	(9)
Class A US$ Distributing (D)		
Sold	2	4
Redeemed	(19)	(5)
Net Decrease	(17)	(1)
Class A US$ Distributing (M) Plus		
Sold	9	–
Redeemed	(7)	(1)
Net Increase/(decrease)	2	(1)
Class A US$ Distributing (M)		
Redeemed	(1)	(2)
Net Decrease	(1)	(2)
Class A AUD Distributing (M) (Hedged) Plus		
Sold	–	2
Net Increase	–	2
Class A Euro Accumulating (Hedged)		
Sold	1	1
Redeemed	(5)	(4)
Net Decrease	(4)	(3)
Class A Euro Distributing (M) (Hedged)		
Redeemed	(3)	(1)
Net Decrease	(3)	(1)
Class A HKD Distributing (M) Plus		
Redeemed	–	(5)
Net Decrease	–	(5)
Class A SGD Distributing (M) (Hedged) Plus		
Sold	67	60
Redeemed	(54)	(16)
Net Increase	13	44
Class B US$ Distributing (D)		
Redeemed	–	(2)
Net Decrease	–	(2)
Class C US$ Accumulating		
Sold	–	1
Redeemed	(6)	(3)
Net Decrease	(6)	(2)
Class C US$ Distributing (D)		
Sold	1	1
Redeemed	(5)	(10)
Net Decrease	(4)	(9)

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
Class A ZAR Distributing (M) (Hedged) Plus		
Sold	3	6
Redeemed	(3)	(5)
Net Increase	–	1
Class E US$ Distributing (D)		
Redeemed	(2)	–
Net Decrease	(2)	–
Class F US$ Accumulating		
Sold	12	12
Redeemed	(10)	(19)
Net Increase/(decrease)	2	(7)
Class F US$ Distributing (D)		
Redeemed	(4)	–
Net Decrease	(4)	–
Class X US$ Distributing (D)		
Sold	1	–
Redeemed	–	(4)
Net Increase/(decrease)	1	(4)
Class X Euro Accumulating (Hedged)		
Sold	1	–
Net Increase	1	–
Premier Class US$ Accumulating		
Sold	3	86
Redeemed	(42)	(21)
Net (Decrease)/increase	(39)	65
Premier Class US$ Distributing (M)		
Sold	–	13
Redeemed	–	(102)
Net Decrease	–	(89)
Premier Class Euro Accumulating (Hedged)		
Redeemed	(4)	(4)
Net Decrease	(4)	(4)
Premier Class GBP Accumulating (Hedged)		
Redeemed	–	(71)
Net Decrease	–	(71)
Premier Class GBP Distributing (M) (Hedged)		
Redeemed	(2)	(13)
Net Decrease	(2)	(13)
Premier Class PLN Accumulating (Hedged)		
Sold	–	1
Redeemed	(5)	(17)
Net Decrease	(5)	(16)
LM Class AUD Distributing (M) (Hedged)		
Sold	42	28
Net Increase	42	28
FTGF Western Asset US High Yield Fund		
Class A US$ Accumulating		
Sold	4	15
Redeemed	(16)	(16)
Net Decrease	(12)	(1)
Class A US$ Distributing (D)		
Sold	12	7
Redeemed	(38)	(19)
Net Decrease	(26)	(12)
Class A US$ Distributing (M) Plus		
Sold	4	1
Redeemed	(7)	(12)
Net Decrease	(3)	(11)
Class A US$ Distributing (M)		
Sold	1	4
Redeemed	(3)	(9)
Net Decrease	(2)	(5)
Class A Euro Distributing (M) (Hedged)		
Sold	–	4
Redeemed	(1)	–
Net (Decrease)/increase	(1)	4
Class A HKD Distributing (M) Plus		
Sold	2	–
Redeemed	(1)	–
Net Increase	1	–
Class A SGD Distributing (M) (Hedged) Plus		
Sold	66	6
Redeemed	(19)	(145)
Net Increase/(decrease)	47	(139)

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 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Western Asset US High Yield Fund – (continued)		
Class B US$ Accumulating		
Redeemed	–	(2)
Net Decrease	–	(2)
Class B US$ Distributing (D)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class C US$ Accumulating		
Sold	–	8
Redeemed	(1)	–
Net (Decrease)/increase	(1)	8
Class C US$ Distributing (D)		
Sold	–	1
Redeemed	(6)	(4)
Net Decrease	(6)	(3)
Class E US$ Accumulating		
Sold	–	5
Redeemed	(5)	(4)
Net (Decrease)/increase	(5)	1
Class E US$ Distributing (D)		
Sold	–	1
Redeemed	(2)	–
Net (Decrease)/increase	(2)	1
Class F US$ Accumulating		
Sold	–	12
Redeemed	(2)	(19)
Net Decrease	(2)	(7)
Class F US$ Distributing (D)		
Sold	–	2
Net Increase	–	2
Premier Class US$ Accumulating		
Sold	13	327
Redeemed	(104)	(560)
Net Decrease	(91)	(233)
Premier Class GBP Accumulating (Hedged)		
Sold	5	–
Net Increase	5	–
S Class Euro Distributing (M) (Hedged)		
Sold	–	1
Net Increase	–	1
LM Class US$ Accumulating		
Redeemed	–	(17)
Net Decrease	–	(17)
LM Class US$ Distributing (M)		
Sold	12	8
Net Increase	12	8
Class A (G) US$ Distributing (D)		
Sold	1	–
Redeemed	(1)	–
Net Increase	–	–
FTGF Western Asset Global High Yield Fund		
Class A US$ Accumulating		
Sold	3	3
Redeemed	(5)	(6)
Net Decrease	(2)	(3)
Class A US$ Distributing (D)		
Sold	1	4
Redeemed	(2)	(7)
Net Decrease	(1)	(3)
Class A US$ Distributing (M) Plus		
Sold	–	8
Redeemed	(12)	(51)
Net Decrease	(12)	(43)
Class A US$ Distributing (M)		
Sold	1	2
Redeemed	(15)	(18)
Net Decrease	(14)	(16)
Class A AUD Distributing (M) (Hedged) Plus		
Sold	3	7
Redeemed	(17)	(17)
Net Decrease	(14)	(10)
Class A Euro Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
Class A Euro Distributing (D) (Hedged)		
Sold	–	1
Net Increase	–	1
Class A SGD Distributing (M) (Hedged) Plus		
Sold	508	333
Redeemed	(482)	(297)
Net Increase	26	36
Class B US$ Distributing (D)		
Redeemed	–	(3)
Net Decrease	–	(3)
Class C US$ Accumulating		
Redeemed	–	(2)
Net Decrease	–	(2)
Class C US$ Distributing (D)		
Sold	1	–
Redeemed	(5)	(2)
Net Decrease	(4)	(2)
Class E US$ Accumulating		
Redeemed	(2)	–
Net Decrease	(2)	–
Class F US$ Accumulating		
Sold	5	9
Redeemed	(5)	(6)
Net Increase	–	3
Class F US$ Distributing (D)		
Redeemed	(1)	(4)
Net Decrease	(1)	(4)
Class X US$ Distributing (D)		
Sold	2	2
Redeemed	(4)	(4)
Net Decrease	(2)	(2)
Class X GBP Distributing (D) (Hedged)		
Sold	5	4
Redeemed	(4)	(2)
Net Increase	1	2
Premier Class US$ Accumulating		
Redeemed	–	(23)
Net Decrease	–	(23)
Premier Class Euro Accumulating (Hedged)		
Sold	–	1
Redeemed	(5)	–
Net (Decrease)/increase	(5)	1
S Class Euro Distributing (M) (Hedged)		
Sold	–	1
Net Increase	–	1
Class A (G) US$ Accumulating		
Redeemed	(4)	–
Net Decrease	(4)	–
Class A (G) US$ Distributing (D)		
Redeemed	(1)	–
Net Decrease	(1)	–
FTGF Western Asset Asian Opportunities Fund		
Class A US$ Accumulating		
Sold	14	29
Redeemed	(30)	(62)
Net Decrease	(16)	(33)
Class A US$ Distributing (D)		
Sold	–	1
Redeemed	(2)	(3)
Net Decrease	(2)	(2)
Class A US$ Distributing (M) Plus		
Sold	44	32
Redeemed	(63)	(129)
Net Decrease	(19)	(97)
Class A US$ Distributing (M)		
Sold	7	9
Redeemed	(57)	(7)
Net (Decrease)/increase	(50)	2
Class A AUD Distributing (M) (Hedged) Plus		
Sold	23	24
Redeemed	(47)	(81)
Net Decrease	(24)	(57)

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 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF Western Asset Asian Opportunities Fund – (continued)		
Class A CNH Distributing (M) (Hedged) Plus		
Sold	429	2
Redeemed	(95)	(50)
Net Increase/(decrease)	334	(48)
Class A Euro Accumulating (Hedged)		
Redeemed	–	(2)
Net Decrease	–	(2)
Class A Euro Accumulating		
Sold	–	2
Redeemed	(1)	(2)
Net Decrease	(1)	–
Class A HKD Distributing (M) Plus		
Sold	6	16
Redeemed	(71)	(163)
Net Decrease	(65)	(147)
Class A SGD Accumulating (Hedged)		
Sold	123	16
Redeemed	(13)	(52)
Net Increase/(decrease)	110	(36)
Class A SGD Distributing (M) (Hedged) Plus		
Sold	9,492	79
Redeemed	(9,099)	(87)
Net Increase/(decrease)	393	(8)
Class A SGD Distributing (M) Plus		
Sold	43	300
Redeemed	(357)	(312)
Net Decrease	(314)	(12)
Class C US$ Distributing (D)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class E US$ Accumulating		
Sold	–	1
Net Increase	–	1
Class F US$ Accumulating		
Sold	–	1
Redeemed	–	(1)
Net Increase	–	–
Class X US$ Accumulating		
Redeemed	–	(2)
Net Decrease	–	(2)
Class X US$ Distributing (M)		
Redeemed	–	(26)
Net Decrease	–	(26)
Premier Class US$ Accumulating		
Sold	76	10
Redeemed	(225)	(13)
Net Decrease	(149)	(3)
Premier Class US$ Distributing (M)		
Sold	36	–
Redeemed	(48)	–
Net Decrease	(12)	–
Premier Class Euro Accumulating (Hedged)		
Sold	53	12
Redeemed	(25)	(16)
Net Increase/(decrease)	28	(4)
Premier Class Euro Distributing (A)		
Redeemed	(21)	–
Net Decrease	(21)	–
LM Class US$ Accumulating		
Redeemed	(62)	(9)
Net Decrease	(62)	(9)
LM Class US$ Distributing (M)		
Sold	1	41
Redeemed	(13)	(2)
Net (Decrease)/increase	(12)	39
LM Class Euro Distributing (M) (Hedged)		
Sold	3	–
Net Increase	3	–
FTGF Western Asset Short Duration Blue Chip Bond Fund		
Class A US$ Accumulating		
Sold	71	75
Redeemed	(63)	(47)
Net Increase	8	28

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
Class A US$ Distributing (M)		
Sold	59	1
Redeemed	(22)	(6)
Net Increase/(decrease)	37	(5)
Class A Euro Accumulating (Hedged)		
Sold	70	29
Redeemed	(69)	(37)
Net Increase/(decrease)	1	(8)
Class A SEK Accumulating (Hedged)		
Sold	710	536
Redeemed	(749)	(1,977)
Net Decrease	(39)	(1,441)
Class B US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class C US$ Accumulating		
Sold	2	5
Redeemed	(5)	(33)
Net Decrease	(3)	(28)
Class C US$ Distributing (M)		
Sold	3	32
Redeemed	–	(2)
Net Increase	3	30
Class E US$ Accumulating		
Sold	1	1
Redeemed	(1)	(2)
Net Decrease	–	(1)
Class E US$ Distributing (D)		
Sold	–	1
Net Increase	–	1
Class F US$ Accumulating		
Sold	1	–
Redeemed	(2)	(15)
Net Decrease	(1)	(15)
Class F US$ Distributing (D)		
Redeemed	(4)	–
Net Decrease	(4)	–
Class X Euro Accumulating (Hedged)		
Sold	179	14
Redeemed	(37)	(33)
Net Increase/(decrease)	142	(19)
Premier Class US$ Accumulating		
Sold	21	196
Redeemed	(102)	(50)
Net (Decrease)/increase	(81)	146
Premier Class CHF Distributing (M) (Hedged)		
Sold	40	–
Net Increase	40	–
Premier Class Euro Accumulating (Hedged)		
Sold	174	12
Redeemed	(714)	(64)
Net Decrease	(540)	(52)
Premier Class Euro Distributing (M) (Hedged)		
Sold	2	–
Net Increase	2	–
Premier Class GBP Accumulating (Hedged)		
Sold	–	3
Redeemed	(3)	–
Net (Decrease)/increase	(3)	3
Premier Class GBP Distributing (M) (Hedged)		
Redeemed	–	(9)
Net Decrease	–	(9)
S Class US$ Distributing (M) Plus (e)		
Sold	33	8
Redeemed	(17)	(39)
Net Increase/(decrease)	16	(31)
S Class Euro Distributing (M) (Hedged) Plus (e)		
Sold	54	2
Redeemed	(30)	(4)
Net Increase/(decrease)	24	(2)
S Class GBP Distributing (M) (Hedged) Plus (e)		
Sold	504	119
Redeemed	(755)	(204)
Net Decrease	(251)	(85)

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 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF Western Asset Global Core Plus Bond Fund^		
Class X US$ Accumulating		
Redeemed	(1)	(3)
Net Decrease	(1)	(3)
Premier Class US$ Accumulating		
Sold	19	71
Redeemed	(81)	(109)
Net Decrease	(62)	(38)
Premier Class Euro Accumulating (Hedged)		
Sold	140	50
Redeemed	(9)	(181)
Net Increase/(decrease)	131	(131)
Premier Class NZD Accumulating (Hedged)		
Sold	25	–
Redeemed	(38)	–
Net Decrease	(13)	–
S Class Euro Accumulating (Hedged)		
Sold	–	1
Net Increase	–	1
LM Class US$ Accumulating		
Sold	2	2
Redeemed	(2)	(1)
Net Increase	–	1
LM Class Euro Accumulating (Hedged)		
Sold	–	1
Redeemed	(4)	(1)
Net Decrease	(4)	–
FTGF Western Asset Global Credit Fund^		
Class A US$ Accumulating		
Redeemed	–	(5)
Net Decrease	–	(5)
Class A Euro Accumulating (Hedged)		
Sold	–	1
Redeemed	(1)	(1)
Net Decrease	(1)	–
LM Class US$ Accumulating		
Redeemed	(99)	(15)
Net Decrease	(99)	(15)
LM Class Euro Accumulating (Hedged)		
Sold	3	4
Redeemed	–	(1)
Net Increase	3	3
FTGF Western Asset Macro Opportunities Bond Fund^		
Class A US$ Accumulating		
Sold	32	60
Redeemed	(726)	(1,371)
Net Decrease	(694)	(1,311)
Class A US$ Distributing (M) Plus (e)		
Sold	6	63
Redeemed	(152)	(364)
Net Decrease	(146)	(301)
Class A US$ Distributing (S)		
Sold	5	20
Redeemed	(39)	(106)
Net Decrease	(34)	(86)
Class A AUD Accumulating (Hedged)		
Sold	9	1
Redeemed	(2)	–
Net Increase	7	1
Class A AUD Distributing (M) (Hedged) Plus (e)		
Sold	2	–
Redeemed	(51)	(67)
Net Decrease	(49)	(67)
Class A CHF Accumulating (Hedged)		
Redeemed	(10)	(54)
Net Decrease	(10)	(54)
Class A CNH Distributing (M) (Hedged) Plus (e)		
Redeemed	(86)	(61)
Net Decrease	(86)	(61)
Class A Euro Accumulating (Hedged)		
Sold	186	351
Redeemed	(316)	(1,721)
Net Decrease	(130)	(1,370)

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
Class A Euro Distributing (A)		
Sold	3	–
Redeemed	(8)	(11)
Net Decrease	(5)	(11)
Class A Euro Distributing (M) (Hedged) Plus (e)		
Redeemed	(18)	(9)
Net Decrease	(18)	(9)
Class A Euro Distributing (S) (Hedged)		
Sold	1	8
Redeemed	(5)	(3)
Net (Decrease)/increase	(4)	5
Class A GBP Accumulating (Hedged)		
Sold	1	–
Redeemed	(9)	(90)
Net Decrease	(8)	(90)
Class A GBP Accumulating		
Redeemed	(1)	(1)
Net Decrease	(1)	(1)
Class A GBP Distributing (M) (Hedged) Plus (e)		
Sold	–	1
Redeemed	(36)	(7)
Net Decrease	(36)	(6)
Class A HKD Distributing (M) Plus		
Redeemed	(7)	–
Net Decrease	(7)	–
Class A SEK Accumulating (Hedged)		
Sold	4	11
Redeemed	(12)	(57)
Net Decrease	(8)	(46)
Class A SGD Accumulating (Hedged)		
Sold	3,504	–
Redeemed	(4,937)	(12,305)
Net Decrease	(1,433)	(12,305)
Class A SGD Distributing (M) (Hedged) Plus (e)		
Sold	225	893
Redeemed	(6,314)	(11,870)
Net Decrease	(6,089)	(10,977)
Class B US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class C US$ Accumulating		
Redeemed	(35)	(61)
Net Decrease	(35)	(61)
Class C US$ Distributing (S)		
Sold	1	–
Redeemed	(4)	(10)
Net Decrease	(3)	(10)
Class A NOK Accumulating (Hedged)		
Sold	111	254
Redeemed	(439)	(121)
Net (Decrease)/increase	(328)	133
Class E US$ Accumulating		
Redeemed	(22)	(20)
Net Decrease	(22)	(20)
Class E US$ Distributing (S)		
Redeemed	(2)	(5)
Net Decrease	(2)	(5)
Class E Euro Accumulating (Hedged)		
Sold	2	–
Redeemed	(3)	(8)
Net Decrease	(1)	(8)
Class F US$ Accumulating		
Sold	9	61
Redeemed	(84)	(204)
Net Decrease	(75)	(143)
Class F US$ Distributing (S)		
Sold	7	3
Redeemed	(12)	(30)
Net Decrease	(5)	(27)
Class X US$ Accumulating		
Sold	22	3
Redeemed	(150)	(551)
Net Decrease	(128)	(548)

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 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Western Asset Macro Opportunities Bond Fund^ – (continued)		
Class X US$ Distributing (M) Plus (e)		
Sold	–	2
Redeemed	(122)	(125)
Net Decrease	(122)	(123)
Class X US$ Distributing (S)		
Sold	–	1
Redeemed	(17)	(60)
Net Decrease	(17)	(59)
Class X CHF Accumulating (Hedged)		
Sold	2	7
Redeemed	(13)	(71)
Net Decrease	(11)	(64)
Class X Euro Accumulating (Hedged)		
Sold	142	1,408
Redeemed	(95)	(622)
Net Increase	47	786
Class X Euro Accumulating		
Redeemed	(1)	(14)
Net Decrease	(1)	(14)
Class X Euro Distributing (A) (Hedged)		
Sold	1	7
Redeemed	(79)	(18)
Net Decrease	(78)	(11)
Class X Euro Distributing (M) (Hedged)		
Redeemed	(23)	(31)
Net Decrease	(23)	(31)
Class X GBP Accumulating (Hedged)		
Sold	2	25
Redeemed	(58)	(138)
Net Decrease	(56)	(113)
Class X GBP Accumulating		
Redeemed	–	(3)
Net Decrease	–	(3)
Class X GBP Distributing (M) (Hedged) Plus (e)		
Sold	–	1
Redeemed	(6)	(21)
Net Decrease	(6)	(20)
Class X SGD Accumulating (Hedged)		
Sold	266	930
Redeemed	(1,768)	(1,063)
Net Decrease	(1,502)	(133)
Premier Class US$ Accumulating		
Sold	30	52
Redeemed	(507)	(934)
Net Decrease	(477)	(882)
Premier Class US$ Distributing (S)		
Sold	6	1
Redeemed	(15)	(218)
Net Decrease	(9)	(217)
Premier Class AUD Accumulating (Hedged)		
Sold	–	1
Redeemed	–	(16)
Net Decrease	–	(15)
Premier Class AUD Distributing (S) (Hedged)		
Sold	–	10
Redeemed	(16)	(548)
Net Decrease	(16)	(538)
Premier Class BRL Accumulating (Hedged)		
Sold	19	92
Redeemed	(253)	(1,998)
Net Decrease	(234)	(1,906)
Premier Class CHF Accumulating (Hedged)		
Redeemed	(5)	(81)
Net Decrease	(5)	(81)
Premier Class CHF Distributing (S) (Hedged)		
Redeemed	–	(11)
Net Decrease	–	(11)
Premier Class Euro Accumulating (Hedged)		
Sold	134	1,114
Redeemed	(2,327)	(2,581)
Net Decrease	(2,193)	(1,467)
Premier Class Euro Accumulating		
Sold	–	11
Redeemed	(131)	(34)
Net Decrease	(131)	(23)

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
Premier Class Euro Distributing (S) (Hedged)		
Sold	197	1
Redeemed	(258)	(97)
Net Decrease	(61)	(96)
Premier Class GBP Accumulating (Hedged)		
Sold	5	12
Redeemed	(13)	(482)
Net Decrease	(8)	(470)
Premier Class GBP Distributing (M) (Hedged) Plus (e)		
Sold	4	7
Redeemed	(20)	(1,018)
Net Decrease	(16)	(1,011)
Premier Class JPY Accumulating (Hedged)		
Sold	–	99
Redeemed	(15)	(156)
Net Decrease	(15)	(57)
Premier Class JPY Distributing (S) (Hedged)		
Redeemed	–	(100)
Net Decrease	–	(100)
Premier Class PLN Accumulating (Hedged)		
Sold	–	16
Redeemed	(3)	(31)
Net Decrease	(3)	(15)
Premier Class SEK Accumulating (Hedged)		
Redeemed	–	(1)
Net Decrease	–	(1)
S Class US$ Accumulating		
Sold	8	–
Redeemed	–	(26)
Net Increase/(decrease)	8	(26)
S Class Euro Accumulating (Hedged)		
Sold	4	–
Redeemed	(1,209)	(9)
Net Decrease	(1,205)	(9)
LM Class AUD Distributing (S) (Hedged)		
Sold	13	31
Redeemed	(108)	(565)
Net Decrease	(95)	(534)
LM Class Euro Accumulating		
Sold	–	1
Redeemed	(3)	(1)
Net Decrease	(3)	–
FTGF Western Asset Multi-Asset Credit Fund^		
Premier Class Euro Accumulating (Hedged)		
Sold	–	19
Redeemed	–	(15)
Net Increase	–	4
Premier Class GBP Distributing (M) (Hedged) Plus (e)		
Redeemed	(2)	(3)
Net Decrease	(2)	(3)
S Class US$ Accumulating		
Sold	–	1
Redeemed	(1)	(1)
Net Decrease	(1)	–
S Class Euro Accumulating (Hedged)		
Sold	9	35
Redeemed	(8)	(28)
Net Increase	1	7
S Class GBP Accumulating (Hedged)		
Sold	27	21
Redeemed	(16)	(10)
Net Increase	11	11
LM Class AUD Accumulating (Hedged)		
Redeemed	–	(1,230)
Net Decrease	–	(1,230)
LM Class Euro Accumulating (Hedged)		
Sold	164	21
Redeemed	(79)	(14)
Net Increase	85	7
LM Class GBP Accumulating (Hedged)		
Sold	20	43
Redeemed	(103)	(22)
Net (Decrease)/increase	(83)	21

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 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Western Asset Multi-Asset Credit Fund^ – (continued)		
LM Class CAD Accumulating (Hedged)		
Sold	–	264
Redeemed	(30)	(4)
Net (Decrease)/increase	(30)	260
S Class CHF Distributing (A) (Hedged)		
Sold	–	20
Net Increase	–	20
FTGF Western Asset Structured Opportunities Fund^		
Class D US$ Accumulating		
Redeemed	(98)	(7)
Net Decrease	(98)	(7)
Class D US$ Distributing (M)		
Redeemed	(5)	–
Net Decrease	(5)	–
Class M CHF Accumulating (Hedged)		
Redeemed	–	(10)
Net Decrease	–	(10)
Class M US$ Distributing (M)		
Sold	1	–
Net Increase	1	–
Premier Class US$ Accumulating		
Sold	1	62
Redeemed	(11)	(1,316)
Net Decrease	(10)	(1,254)
Premier Class US$ Distributing (Q)		
Redeemed	(10)	–
Net Decrease	(10)	–
Premier Class Euro Accumulating (Hedged)		
Sold	1	5
Redeemed	(3)	(1,030)
Net Decrease	(2)	(1,025)
Premier Class Euro Distributing (Q) (Hedged)		
Sold	–	3
Redeemed	(5)	(175)
Net Decrease	(5)	(172)
Premier Class GBP Distributing (M) (Hedged) Plus (e)		
Redeemed	(1)	(105)
Net Decrease	(1)	(105)
Premier Class JPY Accumulating (Hedged)		
Redeemed	(500)	–
Net Decrease	(500)	–
LM Class US$ Accumulating		
Redeemed	–	(209)
Net Decrease	–	(209)
FTGF Western Asset US Mortgage-Backed Securities Fund^		
Premier Class US$ Accumulating		
Sold	30	420
Net Increase	30	420
Premier Class Euro Accumulating (Hedged)		
Sold	–	19
Redeemed	–	(3)
Net Increase	–	16
FTGF Western Asset US Corporate Bond Fund		
Premier Class US$ Accumulating		
Sold	–	5
Redeemed	(6)	(2)
Net (Decrease)/increase	(6)	3
Premier Class Euro Accumulating (Hedged)		
Sold	–	31
Redeemed	–	(3)
Net Increase	–	28
LM Class GBP Accumulating (Hedged)		
Redeemed	–	(951)
Net Decrease	–	(951)
LM Class GBP Distributing (M) (Hedged)		
Sold	–	1,065
Redeemed	(352)	–
Net (Decrease)/increase	(352)	1,065

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Western Asset Sustainable Global Corporate Bond Fund^		
Premier Class US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Premier Class BRL Accumulating (Hedged)		
Redeemed	(1)	(1)
Net Decrease	(1)	(1)
FTGF Brandywine Global Fixed Income Fund		
Class A US$ Accumulating		
Sold	8	2
Redeemed	(18)	(5)
Net Decrease	(10)	(3)
Class A US$ Distributing (M)		
Sold	8	1
Redeemed	(7)	(6)
Net Increase/(decrease)	1	(5)
Class A US$ Distributing (S)		
Sold	8	12
Redeemed	(4)	(11)
Net Increase	4	1
Class A AUD Distributing (M) (Hedged) Plus		
Redeemed	(5)	–
Net Decrease	(5)	–
Class A Euro Accumulating (Hedged) (IH)		
Sold	4	1
Redeemed	(8)	(24)
Net Decrease	(4)	(23)
Class A Euro Accumulating (Hedged)		
Sold	–	2
Redeemed	(2)	(3)
Net Decrease	(2)	(1)
Class A Euro Distributing (A) (Hedged)		
Redeemed	(2)	(2)
Net Decrease	(2)	(2)
Class A Euro Distributing (S) (Hedged) (IH)		
Sold	1	1
Redeemed	(4)	(3)
Net Decrease	(3)	(2)
Class A GBP Distributing (M) (Hedged)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class A GBP Distributing (S) (Hedged) (IH)		
Redeemed	(2)	(2)
Net Decrease	(2)	(2)
Class A SGD Accumulating		
Sold	1,831	2
Redeemed	(1,827)	–
Net Increase	4	2
Class C US$ Accumulating		
Redeemed	(1)	(1)
Net Decrease	(1)	(1)
Class C US$ Distributing (S)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class E US$ Accumulating		
Sold	2	–
Redeemed	(1)	–
Net Increase	1	–
Class E Euro Accumulating (Hedged) (IH)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class F US$ Accumulating		
Sold	–	1
Redeemed	–	(2)
Net Decrease	–	(1)
Class X US$ Accumulating		
Sold	–	59
Redeemed	–	(4)
Net Increase	–	55
Class X US$ Distributing (S)		
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 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Brandywine Global Fixed Income Fund – (continued)		
Class X Euro Accumulating (Hedged) (IH)		
Redeemed	–	(8)
Net Decrease	–	(8)
Class X Euro Distributing (S) (Hedged) (IH)		
Redeemed	–	(4)
Net Decrease	–	(4)
Class X GBP Accumulating (Hedged) (IH)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class X GBP Accumulating (Hedged)		
Sold	9	12
Redeemed	(18)	(34)
Net Decrease	(9)	(22)
Class X GBP Accumulating		
Sold	15	105
Redeemed	(36)	(61)
Net (Decrease)/increase	(21)	44
Class X GBP Distributing (S) (Hedged) (IH)		
Sold	4	3
Redeemed	(5)	(8)
Net Decrease	(1)	(5)
Class X GBP Distributing (S) (Hedged)		
Sold	5	9
Redeemed	(11)	(22)
Net Decrease	(6)	(13)
Premier Class US$ Accumulating		
Sold	6	–
Redeemed	(8)	(2)
Net Decrease	(2)	(2)
Premier Class US$ Distributing (S)		
Redeemed	(1)	(9)
Net Decrease	(1)	(9)
Premier Class Euro Accumulating (Hedged) (IH)		
Sold	2	1
Redeemed	(5)	(51)
Net Decrease	(3)	(50)
Premier Class Euro Accumulating		
Sold	–	1
Redeemed	(3)	(4)
Net Decrease	(3)	(3)
Premier Class GBP Distributing (M) (Hedged)		
Redeemed	–	(1)
Net Decrease	–	(1)
Premier Class GBP Distributing (S) (Hedged) (IH)		
Redeemed	–	(4)
Net Decrease	–	(4)
LM Class US$ Accumulating (Hedged) (IH)		
Sold	22	103
Redeemed	(31)	(18)
Net (Decrease)/increase	(9)	85
LM Class US$ Accumulating		
Sold	1	2
Redeemed	(2)	(1)
Net (Decrease)/increase	(1)	1
FTGF Brandywine Global Fixed Income Absolute Return Fund^		
Class A US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class A Euro Accumulating (Hedged)		
Redeemed	–	(2)
Net Decrease	–	(2)
Class A SGD Accumulating		
Sold	3,319	3,936
Redeemed	(3,260)	(3,936)
Net Increase	59	–
Class C US$ Accumulating		
Sold	5	–
Net Increase	5	–
Class E US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
Class F US$ Accumulating		
Redeemed	(5)	–
Net Decrease	(5)	–
Class X GBP Accumulating (Hedged)		
Redeemed	–	(4)
Net Decrease	–	(4)
Class X GBP Distributing (M) (Hedged)		
Sold	–	3
Redeemed	(3)	–
Net (Decrease)/increase	(3)	3
Premier Class US$ Accumulating		
Sold	34	63
Redeemed	(892)	(38)
Net (Decrease)/increase	(858)	25
Premier Class US$ Distributing (A)		
Redeemed	(2)	–
Net Decrease	(2)	–
Premier Class Euro Accumulating (Hedged)		
Sold	2	–
Redeemed	(286)	–
Net Decrease	(284)	–
Premier Class Euro Distributing (A) (Hedged)		
Sold	11	7
Net Increase	11	7
Premier Class GBP Distributing (M) (Hedged)		
Sold	109	–
Redeemed	(83)	–
Net Increase	26	–
LM Class AUD Accumulating (Hedged)		
Redeemed	(1,698)	(1,443)
Net Decrease	(1,698)	(1,443)
FTGF Brandywine Global High Yield Fund^		
Class A US$ Accumulating		
Sold	4	–
Redeemed	(1)	–
Net Increase	3	–
Premier Class US$ Accumulating		
Sold	32	–
Net Increase	32	–
S Class Euro Distributing (A) (Hedged) (IH)		
Sold	73	–
Net Increase	73	–
FTGF Brandywine Global Opportunistic Fixed Income Fund		
Class A US$ Accumulating		
Sold	24	3
Redeemed	(9)	(5)
Net Increase/(decrease)	15	(2)
Class A SGD Accumulating		
Sold	6,710	3
Redeemed	(6,672)	(34)
Net Increase/(decrease)	38	(31)
Class C US$ Accumulating		
Redeemed	–	(9)
Net Decrease	–	(9)
Class F US$ Accumulating		
Redeemed	(2)	(2)
Net Decrease	(2)	(2)
Class X GBP Distributing (M) (Hedged) (IH)		
Redeemed	(2)	–
Net Decrease	(2)	–
Class X GBP Distributing (M) (Hedged)		
Redeemed	(2)	–
Net Decrease	(2)	–
Premier Class US$ Accumulating		
Sold	171	5
Redeemed	(140)	(54)
Net Increase/(decrease)	31	(49)
Premier Class GBP Distributing (M) (Hedged) (IH)		
Sold	1	1
Net Increase	1	1

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Brandywine Global Opportunistic Fixed Income Fund – (continued)		
Premier Class NZD Accumulating (Hedged) (IH)		
Sold	–	3
Net Increase	–	3
LM Class Euro Accumulating		
Redeemed	(19)	(2)
Net Decrease	(19)	(2)
LM Class NZD Accumulating (Hedged) (IH)		
Sold	5	2
Redeemed	(28)	(6)
Net Decrease	(23)	(4)
FTGF Brandywine Global Income Optimiser Fund		
Class A US$ Accumulating		
Sold	187	74
Redeemed	(154)	(274)
Net Increase/(decrease)	33	(200)
Class A US$ Distributing (A)		
Sold	1	5
Redeemed	(5)	(7)
Net Decrease	(4)	(2)
Class A US$ Distributing (D)		
Sold	19	7
Redeemed	(20)	(112)
Net Decrease	(1)	(105)
Class A US$ Distributing (M) Plus (e)		
Sold	57	54
Redeemed	(186)	(354)
Net Decrease	(129)	(300)
Class A US$ Distributing (M) Plus		
Sold	7	11
Redeemed	(59)	(211)
Net Decrease	(52)	(200)
Class A AUD Accumulating (Hedged)		
Redeemed	–	(2)
Net Decrease	–	(2)
Class A AUD Distributing (M) (Hedged) Plus		
Sold	27	–
Redeemed	(6)	(14)
Net Increase/(decrease)	21	(14)
Class A CNH Distributing (M) (Hedged) Plus		
Sold	56	3
Redeemed	–	(11)
Net Increase/(decrease)	56	(8)
Class A Euro Accumulating (Hedged)		
Sold	139	75
Redeemed	(40)	(157)
Net Increase/(decrease)	99	(82)
Class A Euro Distributing (A) (Hedged)		
Sold	23	32
Redeemed	(24)	(15)
Net (Decrease)/increase	(1)	17
Class A Euro Distributing (M) (Hedged) Plus (e)		
Sold	28	44
Redeemed	(49)	(31)
Net (Decrease)/increase	(21)	13
Class A Euro Distributing (M) (Hedged) Plus		
Sold	1	1
Redeemed	–	(4)
Net Increase/(decrease)	1	(3)
Class A GBP Distributing (M) (Hedged) Plus (e)		
Sold	7	1
Redeemed	(9)	(8)
Net Decrease	(2)	(7)
Class A GBP Distributing (M) (Hedged) Plus		
Sold	2	5
Redeemed	(1)	(6)
Net Increase/(decrease)	1	(1)
Class A HKD Accumulating		
Sold	9	1
Redeemed	(6)	(14)
Net Increase/(decrease)	3	(13)
Class A HKD Distributing (M) Plus		
Sold	48	15
Redeemed	(44)	(478)
Net Increase/(decrease)	4	(463)

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
Class A SGD Distributing (M) (Hedged) Plus (e)		
Sold	5,024	45,934
Redeemed	(5,277)	(7,819)
Net (Decrease)/increase	(253)	38,115
Class A SGD Distributing (M) (Hedged) Plus		
Sold	1,350	2,040
Redeemed	(1,746)	(5,580)
Net Decrease	(396)	(3,540)
Class A SGD Distributing (M) Plus		
Sold	32	140
Redeemed	(1,520)	(1,092)
Net Decrease	(1,488)	(952)
Class C US$ Accumulating		
Sold	48	3
Redeemed	(47)	(130)
Net Increase/(decrease)	1	(127)
Class C US$ Distributing (D)		
Sold	3	101
Redeemed	(2)	(2)
Net Increase	1	99
Class A CZK Accumulating (Hedged)		
Sold	–	1
Net Increase	–	1
Class E US$ Accumulating		
Sold	54	10
Redeemed	(15)	(21)
Net Increase/(decrease)	39	(11)
Class E US$ Distributing (D)		
Sold	2	–
Redeemed	(1)	(2)
Net Increase/(decrease)	1	(2)
Class E Euro Accumulating (Hedged)		
Sold	7	4
Redeemed	(2)	(7)
Net Increase/(decrease)	5	(3)
Class F US$ Accumulating		
Sold	18	30
Redeemed	(21)	(168)
Net Decrease	(3)	(138)
Class F US$ Distributing (D)		
Sold	4	4
Redeemed	(5)	(14)
Net Decrease	(1)	(10)
Class X US$ Accumulating		
Sold	12	3
Redeemed	(58)	(12)
Net Decrease	(46)	(9)
Class X US$ Distributing (D)		
Redeemed	(2)	(1)
Net Decrease	(2)	(1)
Class X US$ Distributing (M) Plus (e)		
Sold	–	10
Redeemed	(16)	(52)
Net Decrease	(16)	(42)
Class X CHF Accumulating (Hedged)		
Sold	–	1
Redeemed	(1)	(6)
Net Decrease	(1)	(5)
Class X CHF Distributing (A) (Hedged)		
Redeemed	(5)	(20)
Net Decrease	(5)	(20)
Class X Euro Accumulating (Hedged)		
Sold	5	29
Redeemed	(77)	(199)
Net Decrease	(72)	(170)
Class X Euro Accumulating		
Sold	1	–
Net Increase	1	–
Class X Euro Distributing (M) (Hedged) Plus (e)		
Sold	4	4
Redeemed	(47)	(19)
Net Decrease	(43)	(15)
Class X GBP Distributing (M) (Hedged) Plus (e)		
Sold	–	1
Redeemed	(11)	(11)
Net Decrease	(11)	(10)

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF Brandywine Global Income Optimiser Fund – (continued)		
Premier Class US$ Accumulating		
Sold	295	70
Redeemed	(104)	(336)
Net Increase/(decrease)	191	(266)
Premier Class US$ Distributing (M) Plus (e)		
Sold	6	4
Redeemed	–	(57)
Net Increase/(decrease)	6	(53)
Premier Class BRL Accumulating (Hedged)		
Sold	–	4
Redeemed	(5)	–
Net (Decrease)/increase	(5)	4
Premier Class Euro Accumulating (Hedged)		
Sold	108	142
Redeemed	(143)	(341)
Net Decrease	(35)	(199)
Premier Class Euro Distributing (M) (Hedged) Plus (e)		
Sold	31	76
Redeemed	(107)	(132)
Net Decrease	(76)	(56)
Premier Class GBP Distributing (M) (Hedged) Plus (e)		
Sold	5	–
Redeemed	(58)	(14)
Net Decrease	(53)	(14)
Premier Class SEK Accumulating (Hedged)		
Sold	53	1
Redeemed	(15)	(38)
Net Increase/(decrease)	38	(37)
S Class US$ Accumulating		
Sold	–	193
Redeemed	(104)	(1,031)
Net Decrease	(104)	(838)
S Class US$ Distributing (Q) Plus (e)		
Redeemed	(1)	–
Net Decrease	(1)	–
S Class Euro Accumulating (Hedged)		
Sold	30	158
Redeemed	(64)	(235)
Net Decrease	(34)	(77)
S Class Euro Distributing (M) (Hedged) Plus (e)		
Sold	–	5
Redeemed	(8)	(2)
Net (Decrease)/increase	(8)	3
S Class GBP Distributing (M) (Hedged) Plus (e)		
Sold	–	2
Redeemed	(1)	(12)
Net Decrease	(1)	(10)
LM Class US$ Accumulating		
Sold	34	100
Net Increase	34	100
LM Class US$ Distributing (M)		
Sold	2	8
Redeemed	(12)	(8)
Net Decrease	(10)	–
LM Class Euro Distributing (Q) (Hedged) Plus (e)		
Sold	104	910
Redeemed	(281)	(6)
Net (Decrease)/increase	(177)	904
LM Class GBP Accumulating (Hedged)		
Sold	10	25
Redeemed	(29)	(106)
Net Decrease	(19)	(81)
FTGF Brandywine Global Credit Opportunities Fund^		
Class A US$ Accumulating		
Redeemed	(105)	–
Net Decrease	(105)	–
Premier Class US$ Accumulating		
Sold	20	12
Redeemed	(25)	(13)
Net Decrease	(5)	(1)

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF ClearBridge Value Fund		
Class A US$ Accumulating		
Sold	49	141
Redeemed	(125)	(102)
Net (Decrease)/increase	(76)	39
Class A US$ Distributing (A)		
Sold	9	9
Redeemed	(18)	(8)
Net (Decrease)/increase	(9)	1
Class A Euro Accumulating (Hedged)		
Sold	2	29
Redeemed	(23)	(29)
Net Decrease	(21)	–
Class A Euro Accumulating		
Sold	36	28
Redeemed	(26)	(23)
Net Increase	10	5
Class A Euro Distributing (A) (Hedged)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class A SGD Accumulating (Hedged)		
Sold	169	124
Redeemed	(344)	(525)
Net Decrease	(175)	(401)
Class A SGD Accumulating		
Sold	845	581
Redeemed	(281)	(488)
Net Increase	564	93
Class C US$ Accumulating		
Sold	2	22
Redeemed	(19)	(3)
Net (Decrease)/increase	(17)	19
Class C US$ Distributing (A)		
Sold	–	2
Net Increase	–	2
Class E US$ Accumulating		
Sold	1	14
Redeemed	(11)	–
Net (Decrease)/increase	(10)	14
Class F US$ Accumulating		
Sold	7	26
Redeemed	(22)	(25)
Net (Decrease)/increase	(15)	1
Class X US$ Accumulating		
Sold	–	4
Redeemed	–	(3)
Net Increase	–	1
Class X US$ Distributing (A)		
Sold	19	19
Redeemed	–	(75)
Net Increase/(decrease)	19	(56)
Class X Euro Accumulating		
Sold	7	72
Redeemed	(26)	(46)
Net (Decrease)/increase	(19)	26
Premier Class US$ Accumulating		
Sold	184	281
Redeemed	(177)	(70)
Net Increase	7	211
Premier Class US$ Distributing (A)		
Sold	–	10
Redeemed	(10)	–
Net (Decrease)/increase	(10)	10
Premier Class Euro Accumulating (Hedged)		
Sold	651	159
Redeemed	(247)	(45)
Net Increase	404	114
Premier Class Euro Accumulating		
Sold	119	83
Redeemed	(276)	(82)
Net (Decrease)/increase	(157)	1
LM Class US$ Distributing (A)		
Sold	2	5
Redeemed	(18)	(31)
Net Decrease	(16)	(26)

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 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF ClearBridge US Appreciation Fund		
Class A US$ Accumulating		
Sold	7	7
Redeemed	(18)	(12)
Net Decrease	(11)	(5)
Class A US$ Distributing (A)		
Sold	–	1
Redeemed	(4)	(7)
Net Decrease	(4)	(6)
Class A Euro Accumulating		
Sold	2	–
Redeemed	(1)	–
Net Increase	1	–
Class B US$ Distributing (A)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class C US$ Accumulating		
Sold	–	1
Redeemed	(1)	(2)
Net Decrease	(1)	(1)
Class C US$ Distributing (A)		
Redeemed	(1)	(2)
Net Decrease	(1)	(2)
Class E US$ Accumulating		
Sold	1	1
Redeemed	(11)	(5)
Net Decrease	(10)	(4)
Class E US$ Distributing (A)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class F US$ Accumulating		
Sold	4	7
Redeemed	(24)	(14)
Net Decrease	(20)	(7)
Class F US$ Distributing (A)		
Sold	1	1
Redeemed	(2)	–
Net (Decrease)/increase	(1)	1
Class X US$ Distributing (A)		
Redeemed	(2)	–
Net Decrease	(2)	–
Premier Class US$ Accumulating		
Sold	5	–
Redeemed	(6)	(21)
Net Decrease	(1)	(21)
Premier Class US$ Distributing (A)		
Redeemed	(1)	(3)
Net Decrease	(1)	(3)
Premier Class Euro Accumulating		
Sold	18	18
Redeemed	(13)	(2)
Net Increase	5	16
LM Class US$ Accumulating		
Sold	–	6
Redeemed	(15)	–
Net (Decrease)/increase	(15)	6
LM Class Euro Accumulating		
Redeemed	(4)	–
Net Decrease	(4)	–
Class A (G) US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
FTGF ClearBridge US Large Cap Growth Fund		
Class A US$ Accumulating		
Sold	55	54
Redeemed	(83)	(75)
Net Decrease	(28)	(21)
Class A US$ Distributing (A)		
Sold	4	7
Redeemed	(5)	(7)
Net Decrease	(1)	–
Class A Euro Accumulating (Hedged)		
Sold	14	17
Redeemed	(9)	(18)
Net Increase/(decrease)	5	(1)

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
Class A Euro Accumulating		
Sold	9	11
Redeemed	(11)	(36)
Net Decrease	(2)	(25)
Class C US$ Accumulating		
Sold	–	2
Redeemed	(7)	(4)
Net Decrease	(7)	(2)
Class C US$ Distributing (A)		
Redeemed	(2)	(1)
Net Decrease	(2)	(1)
Class E US$ Accumulating		
Sold	3	4
Redeemed	(6)	(7)
Net Decrease	(3)	(3)
Class F US$ Accumulating		
Sold	48	101
Redeemed	(140)	(121)
Net Decrease	(92)	(20)
Class F US$ Distributing (A)		
Sold	15	2
Redeemed	(14)	(32)
Net Increase/(decrease)	1	(30)
Class U US$ Accumulating		
Sold	174	291
Redeemed	(340)	(413)
Net Decrease	(166)	(122)
Class U Euro Accumulating		
Sold	289	19
Redeemed	(9)	(137)
Net Increase/(decrease)	280	(118)
Class X US$ Accumulating		
Sold	18	19
Redeemed	(30)	(32)
Net Decrease	(12)	(13)
Class X Euro Accumulating (Hedged)		
Sold	6	1
Redeemed	(4)	(12)
Net Increase/(decrease)	2	(11)
Class X Euro Accumulating		
Sold	7	1
Redeemed	(2)	(1)
Net Increase	5	–
Class X GBP Accumulating		
Sold	18	8
Redeemed	(10)	(7)
Net Increase	8	1
Premier Class US$ Accumulating		
Sold	416	250
Redeemed	(237)	(607)
Net Increase/(decrease)	179	(357)
Premier Class US$ Distributing (A)		
Sold	1	11
Redeemed	(9)	(5)
Net (Decrease)/increase	(8)	6
Premier Class BRL Accumulating (Hedged)		
Redeemed	(228)	(492)
Net Decrease	(228)	(492)
Premier Class Euro Accumulating (Hedged)		
Sold	263	14
Redeemed	(107)	(34)
Net Increase/(decrease)	156	(20)
Premier Class Euro Accumulating		
Sold	14	11
Redeemed	(36)	(99)
Net Decrease	(22)	(88)
Premier Class Euro Distributing (A)		
Sold	1	4
Redeemed	(2)	–
Net (Decrease)/increase	(1)	4
Premier Class GBP Accumulating		
Sold	88	27
Redeemed	(52)	(68)
Net Increase/(decrease)	36	(41)
LM Class US$ Accumulating		
Sold	31	89
Redeemed	(193)	(38)
Net (Decrease)/increase	(162)	51

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 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF ClearBridge US Large Cap Growth Fund – (continued)		
LM Class Euro Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class A (G) US$ Accumulating		
Redeemed	(1)	(1)
Net Decrease	(1)	(1)
FTGF ClearBridge US Aggressive Growth Fund		
Class A US$ Accumulating		
Sold	7	7
Redeemed	(44)	(32)
Net Decrease	(37)	(25)
Class A US$ Distributing (A)		
Sold	–	1
Redeemed	(9)	(4)
Net Decrease	(9)	(3)
Class A AUD Accumulating (Hedged)		
Sold	3	2
Redeemed	(11)	(3)
Net Decrease	(8)	(1)
Class A CNH Accumulating (Hedged)		
Sold	54	2
Redeemed	(71)	–
Net (Decrease)/increase	(17)	2
Class A Euro Accumulating		
Sold	1	1
Redeemed	(2)	(1)
Net Decrease	(1)	–
Class A HKD Accumulating		
Redeemed	(4)	(2)
Net Decrease	(4)	(2)
Class A SEK Accumulating (Hedged)		
Sold	3	1
Redeemed	(3)	(1)
Net Increase	–	–
Class A SGD Accumulating (Hedged)		
Sold	2,871	54
Redeemed	(73)	(352)
Net Increase/(decrease)	2,798	(298)
Class B US$ Accumulating		
Redeemed	–	(1)
Net Decrease	–	(1)
Class B US$ Distributing (A)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class C US$ Accumulating		
Redeemed	–	(3)
Net Decrease	–	(3)
Class C US$ Distributing (A)		
Redeemed	(4)	(8)
Net Decrease	(4)	(8)
Class E US$ Accumulating		
Redeemed	(6)	(20)
Net Decrease	(6)	(20)
Class E US$ Distributing (A)		
Redeemed	(2)	–
Net Decrease	(2)	–
Class F US$ Accumulating		
Sold	1	2
Redeemed	(5)	(3)
Net Decrease	(4)	(1)
Class F US$ Distributing (A)		
Redeemed	(4)	(1)
Net Decrease	(4)	(1)
Class X US$ Accumulating		
Redeemed	(2)	(2)
Net Decrease	(2)	(2)
Class X Euro Accumulating		
Redeemed	(3)	(2)
Net Decrease	(3)	(2)

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
Class X GBP Accumulating		
Sold	1	1
Redeemed	(4)	(12)
Net Decrease	(3)	(11)
Premier Class US$ Accumulating		
Sold	2	1
Redeemed	(6)	(79)
Net Decrease	(4)	(78)
Premier Class Euro Accumulating (Hedged)		
Sold	1	–
Net Increase	1	–
Premier Class GBP Distributing (A)		
Sold	1	2
Redeemed	(29)	(27)
Net Decrease	(28)	(25)
Premier Class PLN Accumulating (Hedged)		
Redeemed	–	(33)
Net Decrease	–	(33)
LM Class Euro Accumulating		
Redeemed	(2)	–
Net Decrease	(2)	–
Class A (G) US$ Accumulating		
Redeemed	(4)	(3)
Net Decrease	(4)	(3)
Class L (G) US$ Accumulating		
Redeemed	(2)	(1)
Net Decrease	(2)	(1)
FTGF ClearBridge Tactical Dividend Income Fund		
Class A US$ Accumulating		
Sold	3	10
Redeemed	(18)	(2)
Net (Decrease)/increase	(15)	8
Class A US$ Distributing (M) Plus (e)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class A US$ Distributing (M) Plus		
Sold	2	8
Redeemed	(5)	(2)
Net (Decrease)/increase	(3)	6
Class A AUD Distributing (M) (Hedged) Plus		
Sold	–	2
Redeemed	(3)	(1)
Net (Decrease)/increase	(3)	1
Class A CNH Distributing (M) (Hedged) Plus		
Redeemed	(1)	(3)
Net Decrease	(1)	(3)
Class A Euro Accumulating (Hedged)		
Redeemed	(1)	–
Net Decrease	(1)	–
Class A Euro Distributing (M) (Hedged) Plus (e)		
Redeemed	(4)	–
Net Decrease	(4)	–
Class A HKD Distributing (M) Plus		
Sold	–	3
Redeemed	(3)	(24)
Net Decrease	(3)	(21)
Class A SGD Distributing (M) (Hedged) Plus		
Sold	306	1,297
Redeemed	(955)	(17)
Net (Decrease)/increase	(649)	1,280
Class C US$ Accumulating		
Redeemed	(1)	(1)
Net Decrease	(1)	(1)
Class C US$ Distributing (A)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class F US$ Accumulating		
Sold	–	1
Redeemed	(12)	(6)
Net Decrease	(12)	(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 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF ClearBridge US Equity Sustainability Leaders Fund		
Class A US$ Accumulating		
Sold	28	58
Redeemed	(29)	(28)
Net (Decrease)/increase	(1)	30
Class A US$ Distributing (A)		
Sold	14	13
Redeemed	(11)	(15)
Net Increase/(decrease)	3	(2)
Class A Euro Accumulating (Hedged)		
Sold	11	43
Redeemed	(23)	(136)
Net Decrease	(12)	(93)
Class A Euro Accumulating		
Sold	7	–
Redeemed	(5)	–
Net Increase	2	–
Class A SEK Accumulating		
Sold	41	58
Redeemed	(222)	(188)
Net Decrease	(181)	(130)
Class F US$ Accumulating		
Sold	–	1
Redeemed	(1)	–
Net (Decrease)/increase	(1)	1
Class X US$ Accumulating		
Sold	3	9
Redeemed	(7)	(94)
Net Decrease	(4)	(85)
Class X US$ Distributing (A)		
Sold	–	2
Redeemed	(1)	(3)
Net Decrease	(1)	(1)
Class X Euro Accumulating (Hedged)		
Sold	15	1
Redeemed	(3)	(2)
Net Increase/(decrease)	12	(1)
Class X Euro Accumulating		
Sold	52	–
Redeemed	(3)	–
Net Increase	49	–
Class X GBP Accumulating (Hedged)		
Sold	1	4
Redeemed	(10)	(4)
Net Decrease	(9)	–
Class X GBP Accumulating		
Sold	415	829
Redeemed	(641)	(226)
Net (Decrease)/increase	(226)	603
Premier Class US$ Accumulating		
Sold	69	226
Redeemed	(93)	(432)
Net Decrease	(24)	(206)
Premier Class US$ Distributing (A)		
Sold	–	8
Redeemed	(3)	–
Net (Decrease)/increase	(3)	8
Premier Class Euro Accumulating (Hedged)		
Sold	1	7
Redeemed	(6)	(2)
Net (Decrease)/increase	(5)	5
Premier Class GBP Accumulating		
Sold	55	63
Redeemed	(17)	(47)
Net Increase	38	16
S Class US$ Accumulating		
Sold	504	1,096
Redeemed	(550)	(876)
Net (Decrease)/increase	(46)	220
S Class Euro Accumulating (Hedged)		
Sold	3	2
Redeemed	(2)	(42)
Net Increase/(decrease)	1	(40)
S Class Euro Accumulating		
Sold	86	–
Redeemed	(3)	–
Net Increase	83	–
S Class GBP Accumulating (Hedged)		
Sold	21	33
Redeemed	(63)	(16)
Net (Decrease)/increase	(42)	17
S Class GBP Accumulating		
Sold	86	172
Redeemed	(376)	(185)
Net Decrease	(290)	(13)
S Class GBP Distributing (Q)		
Sold	13	14
Redeemed	(8)	(10)
Net Increase	5	4
LM Class Euro Accumulating		
Sold	24	84
Redeemed	(15)	(2)
Net Increase	9	82
FTGF ClearBridge Infrastructure Value Fund^		
Class A US$ Accumulating (Hedged)		
Sold	700	6,788
Redeemed	(1,416)	(4,737)
Net (Decrease)/increase	(716)	2,051
Class A US$ Accumulating		
Sold	120	1,108
Redeemed	(1,103)	(1,859)
Net Decrease	(983)	(751)
Class A US$ Distributing (M) (Hedged) Plus		
Sold	697	2,195
Redeemed	(881)	(2,706)
Net Decrease	(184)	(511)
Class A US$ Distributing (Q)		
Sold	19	61
Redeemed	(20)	(73)
Net Decrease	(1)	(12)
Class A AUD Distributing (M) (Hedged) Plus		
Sold	117	314
Redeemed	(60)	(751)
Net Increase/(decrease)	57	(437)
Class A CNH Distributing (M) (Hedged) Plus		
Sold	9,697	5,708
Redeemed	(2,180)	(4,011)
Net Increase	7,517	1,697
Class A Euro Accumulating (Hedged) (PH)		
Sold	14	317
Redeemed	(172)	(63)
Net (Decrease)/increase	(158)	254
Class A Euro Accumulating		
Sold	1,997	4,336
Redeemed	(2,922)	(1,104)
Net (Decrease)/increase	(925)	3,232
Class A Euro Distributing (A)		
Sold	13	10
Redeemed	(9)	–
Net Increase	4	10
Class A Euro Distributing (M) Plus		
Sold	84	163
Redeemed	(62)	(99)
Net Increase	22	64
Class A SGD Distributing (M) (Hedged) Plus		
Sold	2,180	5,156
Redeemed	(1,575)	(3,078)
Net Increase	605	2,078
Class C US$ Accumulating (Hedged)		
Sold	13	40
Redeemed	(13)	–
Net Increase	–	40
Class C US$ Accumulating		
Sold	100	34
Redeemed	(142)	(31)
Net (Decrease)/increase	(42)	3

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 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF ClearBridge Infrastructure Value Fund^ – (continued)		
Class E US$ Accumulating (Hedged)		
Sold	6	143
Redeemed	(96)	(44)
Net (Decrease)/increase	(90)	99
Class E US$ Accumulating		
Sold	7	95
Redeemed	(104)	(61)
Net (Decrease)/increase	(97)	34
Class F US$ Accumulating (Hedged)		
Sold	19	252
Redeemed	(216)	(27)
Net (Decrease)/increase	(197)	225
Class F US$ Accumulating		
Sold	135	393
Redeemed	(107)	(125)
Net Increase	28	268
Class U Euro Accumulating		
Sold	4,208	–
Redeemed	(257)	–
Net Increase	3,951	–
Class X US$ Accumulating		
Sold	9	93
Redeemed	(37)	–
Net (Decrease)/increase	(28)	93
Class X US$ Distributing (A)		
Sold	–	5
Net Increase	–	5
Class X Euro Accumulating (Hedged) (PH)		
Sold	215	554
Redeemed	(595)	(131)
Net (Decrease)/increase	(380)	423
Class X Euro Accumulating		
Sold	446	1,347
Redeemed	(1,599)	(682)
Net (Decrease)/increase	(1,153)	665
Class X GBP Distributing (Q) (Hedged)		
Sold	–	32
Redeemed	(34)	(32)
Net Decrease	(34)	–
Class X GBP Distributing (Q)		
Sold	33	36
Redeemed	(63)	(15)
Net (Decrease)/increase	(30)	21
Premier Class US$ Accumulating		
Sold	584	4,001
Redeemed	(1,755)	(1,401)
Net (Decrease)/increase	(1,171)	2,600
Premier Class BRL Accumulating (Hedged)		
Sold	–	320
Redeemed	(341)	(114)
Net (Decrease)/increase	(341)	206
Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)		
Sold	80	68
Net Increase	80	68
Premier Class CAD Distributing (Q) Plus (e)		
Sold	–	7
Redeemed	–	(108)
Net Decrease	–	(101)
Premier Class Euro Accumulating (Hedged) (PH)		
Sold	638	16
Redeemed	(11)	(2)
Net Increase	627	14
Premier Class Euro Accumulating		
Sold	1,833	7,891
Redeemed	(7,177)	(1,262)
Net (Decrease)/increase	(5,344)	6,629
Premier Class GBP Accumulating		
Sold	1	10
Redeemed	(3)	(77)
Net Decrease	(2)	(67)
Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)		
Sold	1	351
Redeemed	(423)	(8)
Net (Decrease)/increase	(422)	343

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
Premier Class GBP Distributing (Q)		
Sold	687	1,204
Redeemed	(915)	(1,373)
Net Decrease	(228)	(169)
FTGF ClearBridge Global Infrastructure Income Fund		
Class A US$ Accumulating		
Sold	5	124
Redeemed	(54)	(33)
Net (Decrease)/increase	(49)	91
Class A US$ Distributing (M) Plus (e)		
Sold	4	172
Redeemed	(65)	(152)
Net (Decrease)/increase	(61)	20
Class A US$ Distributing (M) Plus		
Sold	27	407
Redeemed	(80)	(53)
Net (Decrease)/increase	(53)	354
Class A AUD Distributing (M) (Hedged) Plus		
Sold	4	58
Redeemed	(14)	–
Net (Decrease)/increase	(10)	58
Class A CNH Distributing (M) (Hedged) Plus		
Sold	42	46
Redeemed	(9)	(8)
Net Increase	33	38
Class A Euro Distributing (M) (Hedged) Plus		
Sold	6	42
Redeemed	(15)	(4)
Net (Decrease)/increase	(9)	38
Class A GBP Distributing (M) (Hedged) Plus		
Sold	3	29
Redeemed	(3)	–
Net Increase	–	29
Class A HKD Distributing (M) Plus		
Sold	–	62
Net Increase	–	62
Class A SGD Distributing (M) (Hedged) Plus		
Sold	4,630	60,001
Redeemed	(10,245)	(6,637)
Net (Decrease)/increase	(5,615)	53,364
Class U US$ Accumulating		
Sold	95	–
Redeemed	(23)	–
Net Increase	72	–
Class U Euro Accumulating		
Sold	4	–
Redeemed	(64)	–
Net Decrease	(60)	–
Class U GBP Accumulating		
Sold	3	–
Redeemed	(2)	–
Net Increase	1	–
Class U GBP Distributing (Q) (Hedged) Plus (e)		
Sold	2	–
Net Increase	2	–
Class U GBP Distributing (Q) Plus (e)		
Sold	5	–
Net Increase	5	–
Class X US$ Distributing (M) Plus (e)		
Sold	2	402
Redeemed	(115)	(5)
Net (Decrease)/increase	(113)	397
Class X Euro Distributing (M) (Hedged)		
Sold	–	2
Net Increase	–	2
Class X Euro Distributing (Q) (Hedged) Plus (e)		
Sold	1	7
Redeemed	(11)	(2)
Net (Decrease)/increase	(10)	5
Class X GBP Distributing (Q) (Hedged) Plus (e)		
Sold	–	4
Redeemed	(5)	(1)
Net (Decrease)/increase	(5)	3

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

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
FTGF ClearBridge Global Infrastructure Income Fund – (continued)		
Premier Class US$ Accumulating		
Sold	2	97
Redeemed	(2)	(56)
Net Increase	–	41
Premier Class US$ Distributing (M) Plus		
Sold	70	773
Redeemed	(58)	(39)
Net Increase	12	734
Premier Class Euro Distributing (M) (Hedged)		
Sold	28	11
Redeemed	(13)	–
Net Increase	15	11
S Class US$ Accumulating		
Sold	39	210
Redeemed	(19)	(19)
Net Increase	20	191
S Class US$ Distributing (M) Plus		
Sold	3	89
Redeemed	(13)	(3)
Net (Decrease)/increase	(10)	86
FTGF Royce US Small Cap Opportunity Fund		
Class A US$ Accumulating		
Sold	62	46
Redeemed	(79)	(132)
Net Decrease	(17)	(86)
Class A US$ Distributing (A)		
Sold	1	2
Redeemed	(4)	(6)
Net Decrease	(3)	(4)
Class A AUD Accumulating (Hedged)		
Sold	9	8
Redeemed	(14)	(13)
Net Decrease	(5)	(5)
Class A CNH Accumulating (Hedged)		
Sold	93	9
Redeemed	(69)	(4)
Net Increase	24	5
Class A Euro Accumulating (Hedged)		
Sold	13	5
Redeemed	(41)	(30)
Net Decrease	(28)	(25)
Class A Euro Accumulating		
Sold	23	24
Redeemed	(26)	(38)
Net Decrease	(3)	(14)
Class A Euro Distributing (A) (Hedged)		
Sold	–	1
Redeemed	–	(1)
Net Increase	–	–
Class A GBP Accumulating (Hedged)		
Redeemed	(1)	(2)
Net Decrease	(1)	(2)
Class A SEK Accumulating (Hedged)		
Sold	2	11
Redeemed	(2)	(8)
Net Increase	–	3
Class A SGD Accumulating (Hedged)		
Sold	3,299	2,460
Redeemed	(2,222)	(1,907)
Net Increase	1,077	553
Class A SGD Accumulating		
Sold	561	388
Redeemed	(3,780)	(423)
Net Decrease	(3,219)	(35)
Class C US$ Accumulating		
Sold	5	2
Redeemed	(11)	(3)
Net Decrease	(6)	(1)
Class E US$ Accumulating		
Sold	3	5
Redeemed	(10)	(5)
Net Decrease	(7)	–
Class E Euro Accumulating (Hedged)		
Sold	7	1
Redeemed	(1)	(1)
Net Increase	6	–

The accompanying notes are an integral part of the Financial Statements

	For the period ended 31 August 2023 Shares (000's)	For the period ended 31 August 2022 Shares (000's)
Class E Euro Accumulating		
Sold	3	1
Redeemed	–	(1)
Net Increase	3	–
Class F US$ Accumulating		
Sold	–	1
Redeemed	(12)	(18)
Net Decrease	(12)	(17)
Class X US$ Accumulating		
Sold	31	40
Redeemed	(60)	(78)
Net Decrease	(29)	(38)
Class X US$ Distributing (A)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class X Euro Accumulating (Hedged)		
Sold	5	28
Redeemed	(23)	(95)
Net Decrease	(18)	(67)
Class X Euro Accumulating		
Sold	6	7
Redeemed	(9)	(28)
Net Decrease	(3)	(21)
Class X GBP Accumulating		
Sold	9	12
Redeemed	(14)	(21)
Net Decrease	(5)	(9)
Class X GBP Distributing (A)		
Sold	–	2
Redeemed	(1)	(2)
Net Decrease	(1)	–
Premier Class US$ Accumulating		
Sold	169	41
Redeemed	(218)	(168)
Net Decrease	(49)	(127)
Premier Class BRL Accumulating (Hedged)		
Redeemed	(48)	(201)
Net Decrease	(48)	(201)
Premier Class Euro Accumulating (Hedged)		
Sold	7	13
Redeemed	(17)	(1)
Net (Decrease)/increase	(10)	12
Premier Class Euro Accumulating		
Sold	15	50
Redeemed	(21)	(82)
Net Decrease	(6)	(32)
Premier Class GBP Accumulating		
Sold	4	9
Redeemed	(34)	(35)
Net Decrease	(30)	(26)
Premier Class PLN Accumulating (Hedged)		
Sold	42	–
Redeemed	(4)	(48)
Net Increase/(decrease)	38	(48)
FTGF Royce US Smaller Companies Fund		
Class A US$ Accumulating		
Sold	26	8
Redeemed	(15)	(18)
Net Increase/(decrease)	11	(10)
Class A US$ Distributing (A)		
Sold	1	1
Redeemed	(3)	(4)
Net Decrease	(2)	(3)
Class A Euro Accumulating		
Sold	1	–
Redeemed	(3)	(1)
Net Decrease	(2)	(1)
Class A SEK Accumulating (Hedged)		
Sold	1	5
Redeemed	(1)	(5)
Net Increase	–	–
Class C US$ Accumulating		
Redeemed	–	(1)
Net Decrease	–	(1)
Class C US$ Distributing (A)		
Redeemed	(1)	–
Net Decrease	(1)	–

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

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF Royce US Small Cap Opportunity Fund – (continued)		
Class F US$ Accumulating		
Sold	10	5
Redeemed	(4)	(4)
Net Increase	6	1
Class R US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class X US$ Accumulating		
Redeemed	–	(1)
Net Decrease	–	(1)
Premier Class US$ Accumulating		
Sold	28	–
Redeemed	–	(1)
Net Increase/(decrease)	28	(1)
Premier Class US$ Distributing (A)		
Sold	2	3
Redeemed	(4)	(8)
Net Decrease	(2)	(5)
LM Class Euro Accumulating		
Redeemed	(2)	(1)
Net Decrease	(2)	(1)
Class A (G) US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class L (G) US$ Accumulating		
Redeemed	–	(1)
Net Decrease	–	(1)
FTGF Martin Currie Global Long-Term Unconstrained Fund^		
Class A US$ Accumulating		
Sold	1	1
Redeemed	(1)	(4)
Net Decrease	–	(3)
Class A Euro Accumulating (Hedged)		
Sold	1	–
Redeemed	–	(48)
Net Increase/(decrease)	1	(48)
Class A Euro Accumulating		
Sold	1	24
Redeemed	(10)	(5)
Net (Decrease)/increase	(9)	19
Class C US$ Accumulating		
Redeemed	(1)	–
Net Decrease	(1)	–
Class E US$ Accumulating		
Redeemed	(4)	(8)
Net Decrease	(4)	(8)
Class X Euro Accumulating		
Sold	–	1
Net Increase	–	1
Class X GBP Accumulating (Hedged)		
Redeemed	(2)	(2)
Net Decrease	(2)	(2)
Premier Class US$ Accumulating		
Sold	3	27
Redeemed	(12)	(62)
Net Decrease	(9)	(35)
Premier Class GBP Accumulating (Hedged)		
Redeemed	(2)	–
Net Decrease	(2)	–
S Class US$ Accumulating		
Redeemed	(63)	(8)
Net Decrease	(63)	(8)
S Class Euro Accumulating (Hedged)		
Sold	136	520
Redeemed	(58)	(107)
Net Increase	78	413
S Class GBP Accumulating		
Sold	3	3
Redeemed	(1)	–
Net Increase	2	3

	For the period ended	
	31 August 2023 Shares (000's)	31 August 2022 Shares (000's)
FTGF Martin Currie Asia Pacific Urban Trends Income Fund		
Class A US$ Distributing (M) Plus (e)		
Sold	2	1
Redeemed	(15)	–
Net (Decrease)/increase	(13)	1
Class A SGD Distributing (M) Plus		
Sold	14	44
Redeemed	(7)	(49)
Net Increase/(decrease)	7	(5)
Class D AUD Distributing (M) (Hedged) Plus		
Redeemed	(6)	–
Net Decrease	(6)	–
Class D SGD Distributing (M) (Hedged) Plus		
Redeemed	(89)	(807)
Net Decrease	(89)	(807)
Class D US$ Distributing (M) Plus		
Sold	–	2
Redeemed	(9)	–
Net (Decrease)/increase	(9)	2
Class D US$ Accumulating		
Redeemed	(11)	–
Net Decrease	(11)	–
Class X AUD Accumulating		
Redeemed	(1)	(1)
Net Decrease	(1)	(1)
Class X US$ Accumulating		
Sold	–	2
Redeemed	–	(1)
Net Increase	–	1
LM Class AUD Accumulating		
Redeemed	–	(4)
Net Decrease	–	(4)
FTGF Martin Currie Global Emerging Markets Fund^		
Class A US$ Accumulating		
Sold	–	1
Redeemed	(8)	(26)
Net Decrease	(8)	(25)
Class E US$ Accumulating		
Sold	–	1
Net Increase	–	1
Class F US$ Accumulating		
Sold	12	67
Redeemed	(23)	(32)
Net (Decrease)/increase	(11)	35
Class X US$ Accumulating		
Redeemed	–	(6)
Net Decrease	–	(6)
Premier Class US$ Accumulating		
Sold	–	25
Redeemed	(3)	(38)
Net Decrease	(3)	(13)
S Class US$ Accumulating		
Sold	1	1
Redeemed	(1)	(10)
Net Decrease	–	(9)
S Class Euro Accumulating		
Sold	–	1
Redeemed	–	(45)
Net Decrease	–	(44)
FTGF Martin Currie European Unconstrained Fund^		
Class A Euro Accumulating		
Sold	1	4
Redeemed	(2)	(26)
Net Decrease	(1)	(22)
Class X Euro Accumulating		
Sold	–	1
Redeemed	(1)	(6)
Net Decrease	(1)	(5)
Premier Class BRL Accumulating (Hedged)		
Sold	12	–
Redeemed	(53)	(54)
Net Decrease	(41)	(54)

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 2023 Shares (000's)	**31 August 2022 Shares (000's)**
FTGF Martin Currie European Unconstrained Fund^ – (continued)		
Premier Class Euro Accumulating		
Sold	1	7
Redeemed	(1)	(168)
Net Decrease	–	(161)
S Class US$ Accumulating		
Sold	–	5
Net Increase	–	5
S Class Euro Accumulating		
Sold	31	95
Redeemed	(40)	(445)
Net Decrease	(9)	(350)
S Class GBP Accumulating		
Sold	61	91
Redeemed	(63)	(13)
Net (Decrease)/increase	(2)	78

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

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

The accompanying notes are an integral part of the Financial Statements

Notes to Financial Statements

1. Significant Accounting Policies

The significant accounting policies and estimation techniques applied in the preparation of these financial statements are consistent with those adopted by the Company in the annual financial statements for the year ended 28 February 2023.

Statement of Compliance

The financial statements for the financial period ended 31 August 2023 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 28 February 2023, 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 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 2023:

Fund name	31 August 2023 (000's)
FTGF Western Asset US Government Liquidity Fund	$6,581

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 2023.

3. Operating Expenses and Other Related Party Transactions

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

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

Fund Name	Maximum Management Fee
FTGF Western Asset US Government Liquidity Fund	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class X	0.600%
Premier Class	0.300%
LM Class	None
Class A (G)	0.800%
Class L (G)	0.800%

Fund Name	Maximum Management Fee
FTGF Western Asset US Core Bond Fund	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class F	0.400%
Class R	0.550%
Class T	0.800%
Class X	0.300%
Premier Class	0.300%
S Class	0.200%
LM Class	None
Class GA	0.820%
Class GE	1.420%

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

Notes to Financial Statements – *(continued)*

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

Fund Name	Maximum Management Fee
FTGF Western Asset US Core Plus Bond Fund	
Class A	1.000%
Class B	1.250%
Class C	1.500%
Class E	1.600%
Class F	0.550%
Class R	0.600%
Class T	1.000%
Class X	0.300%
Premier Class	0.300%
LM Class	None
Class A (G)	1.150%
Class B (G)	1.650%
Class L (G)	1.650%
FTGF Western Asset Euro Core Plus Bond Fund	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class F	0.550%
Class R	0.400%
Class T	0.800%
Class X	0.300%
Premier Class	0.300%
S Class	0.200%
LM Class	None
Class GA	0.820%
Class GE	1.420%
FTGF Western Asset Global Multi Strategy Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.650%
Class R	0.700%
Class T	1.100%
Class X	0.550%
Premier Class	0.400%
LM Class	None
FTGF Western Asset US High Yield Fund	
Class A	0.950%
Class B	1.200%
Class C	1.450%
Class E	1.550%
Class F	0.700%
Class R	0.550%
Class T	0.950%
Class X	0.450%
Premier Class	0.450%
S Class	0.300%
LM Class	None
Class A (G)	1.150%
Class L (G)	1.650%
Class GF	0.950%
FTGF Western Asset Global High Yield Fund	
Class A	0.950%
Class B	1.250%
Class C	1.450%
Class E	1.550%
Class F	0.700%
Class R	0.850%
Class T	0.950%
Class X	0.450%
Premier Class	0.450%
S Class	0.300%
LM Class	None
Class A (G)	1.250%
Class L (G)	1.750%
FTGF Western Asset Asian Opportunities Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.850%
Class R	0.700%
Class T	1.100%
Class X	0.600%
Premier Class	0.600%
LM Class	None

Fund Name	Maximum Management Fee
FTGF Western Asset Short Duration Blue Chip Bond Fund	
Class A	0.850%
Class B	1.100%
Class C	1.350%
Class E	1.450%
Class F	0.600%
Class R	0.450%
Class T	0.850%
Class X	0.350%
Premier Class	0.350%
S Class	0.250%
LM Class	None
FTGF Western Asset Global Core Plus Bond Fund^	
Class A	0.900%
Class B	1.150%
Class C	1.400%
Class E	1.500%
Class F	0.650%
Class R	0.500%
Class T	0.900%
Class X	0.400%
Premier Class	0.400%
S Class	0.300%
LM Class	None
FTGF Western Asset Global Credit Fund^	
Class A	0.850%
Class B	1.100%
Class C	1.350%
Class E	1.450%
Class F	0.600%
Class R	0.650%
Class T	0.850%
Class X	0.350%
Premier Class	0.350%
S Class	0.250%
LM Class	None
FTGF Western Asset Macro Opportunities Bond Fund^	
Class A	1.500%
Class B	1.750%
Class C	2.000%
Class E	2.100%
Class F	1.250%
Class R	1.100%
Class T	1.500%
Class X	1.000%
Class Y	1.000%
Premier Class	1.000%
S Class	0.600%
LM Class	None
FTGF Western Asset Multi-Asset Credit Fund^	
Class A	1.250%
Class B	1.500%
Class C	1.750%
Class E	1.850%
Class F	0.800%
Class R	0.750%
Class T	1.250%
Class X	0.625%
Premier Class	0.600%
S Class	0.400%
LM Class	None
FTGF Western Asset Structured Opportunities Fund^	
Class D	1.200%
Class F	1.200%
Class M	0.600%
Premier Class	0.600%
LM Class	None
FTGF Western Asset US Mortgage-Backed Securities Fund^	
Class A	1.000%
Class B	1.250%
Class C	1.500%
Class E	1.600%
Class F	0.550%
Class R	0.600%
Class X	0.500%
Premier Class	0.300%
LM Class	None
FTGF Western Asset US Corporate Bond Fund	
Class A	0.800%
Class F	0.550%
Class R	0.500%
Class T	0.800%
Class X	0.300%
Premier Class	0.300%
S Class	0.200%
LM Class	None

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

Notes to Financial Statements – *(continued)*

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

Fund Name	Maximum Management Fee
FTGF Western Asset Sustainable Global Corporate Bond Fund^	
Class A	0.850%
Class B	1.100%
Class C	1.350%
Class E	1.450%
Class F	0.600%
Class R	0.650%
Class T	0.850%
Class X	0.350%
Premier Class	0.350%
S Class	0.250%
LM Class	None
FTGF Brandywine Global Fixed Income Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.850%
Class R	0.700%
Class T	1.100%
Class X	0.600%
Premier Class	0.600%
LM Class	None
FTGF Brandywine Global Fixed Income Absolute Return Fund^	
Class A	1.350%
Class B	1.600%
Class C	1.850%
Class E	1.950%
Class F	1.100%
Class J	0.900%
Class R	0.950%
Class X	0.900%
Premier Class	0.900%
LM Class	None
FTGF Brandywine Global High Yield Fund^	
Class A	1.100%
Class F	0.750%
Class T	1.100%
Class X	0.550%
Premier Class	0.550%
S Class	0.450%
LM Class	None
FTGF Brandywine Global Opportunistic Fixed Income Fund	
Class A	1.150%
Class B	1.400%
Class C	1.650%
Class E	1.750%
Class F	0.900%
Class R	0.750%
Class T	1.150%
Class X	0.650%
Premier Class	0.650%
LM Class	None
FTGF Brandywine Global Income Optimiser Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.800%
Class J	0.450%
Class R	0.700%
Class T	1.100%
Class X	0.450%
Premier Class	0.450%
S Class	0.350%
LM Class	None
FTGF Brandywine Global Credit Opportunities Fund^	
Class A	1.650%
Class B	1.900%
Class C	2.150%
Class E	2.250%
Class F	1.300%
Class J	0.750%
Class R	1.250%
Class T	1.650%
Class X	1.150%
Premier Class	1.150%
S Class	0.750%
LM Class	None

Fund Name	Maximum Management Fee
FTGF Brandywine Global Multi-Sector Impact Fund^	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.800%
Class J	0.450%
Class R	0.700%
Class T	1.100%
Class X	0.550%
Premier Class	0.550%
S Class	0.450%
LM Class	None
FTGF ClearBridge Value Fund	
Class A	1.350%
Class B	1.850%
Class C	1.850%
Class E	2.100%
Class F	1.100%
Class R	0.850%
Class T	1.350%
Class X	0.675%
Premier Class	0.675%
LM Class	None
FTGF ClearBridge US Appreciation Fund	
Class A	1.250%
Class B	1.750%
Class C	1.750%
Class E	2.000%
Class F	1.000%
Class R	0.750%
Class T	1.250%
Class X	0.625%
Premier Class	0.625%
LM Class	None
Class A (G)	1.250%
Class B (G)	1.750%
Class L (G)	1.750%
Class GA	1.420%
Class GE	2.170%
FTGF ClearBridge US Large Cap Growth Fund	
Class A	1.250%
Class B	1.750%
Class C	1.750%
Class E	2.000%
Class F	1.000%
Class R	0.750%
Class T	1.250%
Class U	0.525%
Class X	0.625%
Premier Class	0.625%
LM Class	None
Class A (G)	1.250%
Class L (G)	1.750%
Class GA	1.420%
FTGF ClearBridge US Aggressive Growth Fund	
Class A	1.300%
Class B	1.800%
Class C	1.800%
Class E	2.050%
Class F	1.050%
Class R	0.800%
Class T	1.300%
Class X	0.650%
Premier Class	0.650%
LM Class	None
Class A (G)	1.300%
Class B (G)	1.800%
Class L (G)	1.800%
Class GA	1.420%
Class GE	2.170%
FTGF ClearBridge Tactical Dividend Income Fund	
Class A	1.250%
Class B	1.750%
Class C	1.750%
Class E	2.000%
Class F	1.000%
Class R	0.800%
Class T	1.250%
Class X	0.625%
Premier Class	0.625%
LM Class	None

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

Notes to Financial Statements – *(continued)*

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

Fund Name	Maximum Management Fee
FTGF ClearBridge US Equity Sustainability Leaders Fund	
Class A	1.200%
Class B	1.700%
Class C	1.700%
Class E	1.950%
Class F	0.950%
Class R	0.700%
Class T	1.200%
Class X	0.600%
Premier Class	0.600%
S Class	0.400%
LM Class	None
FTGF ClearBridge Infrastructure Value Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class U	0.650%
Class X	0.750%
Premier Class	0.750%
LM Class	None
FTGF ClearBridge Global Infrastructure Income Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class U	0.600%
Class X	0.750%
Premier Class	0.750%
S Class	0.400%
LM Class	None
FTGF Royce US Small Cap Opportunity Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
LM Class	None
FTGF Royce US Smaller Companies Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
LM Class	None
Class A (G)	1.250%
Class L (G)	1.750%
FTGF Martin Currie Global Long-Term Unconstrained Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.650%

Fund Name	Maximum Management Fee
LM Class	None
FTGF Martin Currie Asia Pacific Urban Trends Income Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class D	1.100%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.440%
LM Class	None
FTGF Martin Currie Global Emerging Markets Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class J	0.650%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.650%
LM Class	None
FTGF Martin Currie European Unconstrained Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class X	0.750%
Premier Class	0.750%
S Class	0.650%
LM Class	None

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

Notes to Financial Statements – *(continued)*

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

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 2023, the Management Fees waived, reimbursed and other expenses recouped were as follows:

	For the period ended 31 August 2023 in (000's)	
Fund name	**Management Fee Waived**	**Management Fee Reimbursed and Other Expenses Recouped**
FTGF Western Asset US High Yield Fund	$-	$1
FTGF Western Asset Sustainable Global Corporate Bond Fund^	$14	$15
FTGF Brandywine Global High Yield Fund^	$15	$-
FTGF Brandywine Global Credit Opportunities Fund^	$16	$2
FTGF Brandywine Global Multi-Sector Impact Fund^	$27	$7
FTGF ClearBridge Tactical Dividend Income Fund	$11	$-
FTGF Martin Currie Asia Pacific Urban Trends Income Fund	$1	$4
FTGF Martin Currie Global Emerging Markets Fund^	$16	$-

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

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

Under the terms of the Master Distribution Agreement between the Manager, the Company and Franklin Distributors, LLC (the "Master Distributor"), the Master Distributor is authorised to market, promote, offer and arrange for the sale and redemption of Shares of the Company (collectively, "distribution services"). In addition, the Master Distributor is authorised at its own costs and expenses to engage one or more distributors for the purpose of assisting it with carrying out in duties and responsibilities, provided the appointments of such other firms are made in accordance with the requirements of the Central Bank Rules. Under the terms of the Master Distribution Agreement between the Manager, the Company and the Master Distributor, the Master Distributor in such instances shall remain responsible to the Manager for the performance of its obligations under such agreement. The Master Distributor, in accordance with the requirements of the Central Bank, has appointed Franklin Templeton Investments (Asia) Limited ("FTIA") and Templeton Asset Management Ltd. 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"). The Shareholder Services Fees shall be payable monthly in arrears and shall accrue on each dealing day. 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 in duties under the agreement, provided that the Master Shareholder Servicing Agent shall remain responsible to the Manager for the performance of its obligations under such agreement. Pursuant to this, the Master Shareholder Servicing Agent has appointed FTIA and Templeton Asset Management Ltd. as additional Shareholder Servicing Agents of the Company. The Manager has authorised Franklin Templeton Securities Investment Consulting (SinoAm) Inc to provide shareholder services in respect of Taiwan.

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

(i) 0.15 per cent, per annum of the net asset value of FTGF Western Asset US Core Bond Fund, FTGF Western Asset US Core Plus Bond Fund, FTGF Western Asset Euro Core Plus Bond Fund, FTGF Western Asset Global Multi Strategy Fund, FTGF Western Asset US High Yield Fund, FTGF Western Asset Global High Yield Fund, FTGF Western Asset Asian Opportunities Fund, FTGF Western Asset Short Duration Blue Chip Bond Fund, FTGF Western Asset Global Core Plus Bond Fund^, FTGF Western Asset Global Credit Fund^, FTGF Western Asset Macro Opportunities Bond Fund^, FTGF Western Asset Multi-Asset Credit Fund^, FTGF Western Asset Structured Opportunities Fund^, FTGF Western Asset US Mortgage-Backed Securities Fund^, FTGF Western Asset US Corporate Bond Fund, FTGF Western Asset Sustainable Global Corporate Bond Fund^, FTGF Brandywine Global Fixed Income Fund, FTGF Brandywine Global Fixed Income Absolute Return Fund^, FTGF Brandywine Global High Yield Fund^, FTGF Brandywine Global Opportunistic Fixed Income Fund, FTGF Brandywine Global Income Optimiser Fund, FTGF Brandywine Global Credit Opportunities Fund^ and FTGF Brandywine Global Multi-Sector Impact Fund^; and

(ii) 0.35 per cent, per annum, of the net asset value of FTGF ClearBridge Value Fund, FTGF ClearBridge US Appreciation Fund, FTGF ClearBridge US Large Cap Growth Fund, FTGF ClearBridge US Aggressive Growth Fund, FTGF ClearBridge Tactical Dividend Income Fund, FTGF ClearBridge US Equity Sustainability Leaders Fund, FTGF ClearBridge Infrastructure Value Fund^, FTGF ClearBridge Global Infrastructure Income Fund, FTGF Royce US Small Cap Opportunity Fund, FTGF Royce US Smaller Companies Fund, FTGF Martin Currie Global Long-Term Unconstrained Fund^, FTGF Martin Currie Asia Pacific Urban Trends Income Fund, FTGF Martin Currie Global Emerging Markets Fund^ and FTGF Martin Currie European Unconstrained Fund^.

Shareholder Services Fees are payable on all classes except Class F Share Classes, Class J Share Classes, Class U Share Classes, Class Y Share Classes, Premier Share Classes, S Class Shares, LM Share Classes, Grandfathered Share Classes and Galleon 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.

During the financial period ended 31 August 2023, the Shareholder Services Fees waived were as follows:

Fund name	**Shareholder Services Fee Waived for the period ended 31 August 2023 in (000's)**
FTGF Western Asset US Core Bond Fund	$8
FTGF Western Asset US Core Plus Bond Fund	$3
FTGF Western Asset US High Yield Fund	$1
FTGF Western Asset Global High Yield Fund	$13
FTGF Brandywine Global Credit Opportunities Fund^	$3
FTGF ClearBridge US Appreciation Fund	$4
FTGF ClearBridge Tactical Dividend Income Fund	$11
FTGF ClearBridge US Equity Sustainability Leaders Fund	$46
FTGF ClearBridge Global Infrastructure Income Fund	$2
FTGF Royce US Smaller Companies Fund	$7
FTGF Martin Currie Asia Pacific Urban Trends Income Fund	$16
FTGF Martin Currie Global Emerging Markets Fund^	$2

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

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 2023, these expenses amounted to $581,299.

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

Notes to Financial Statements – *(continued)*

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

Related Parties

Jane Trust, Jaspal Sagger, William Jackson (up to the date of his resignation) and Craig Tyle are or have been Directors of the Company and have also been directors and/or executives of certain affiliates of the Manager, the Investment Managers, the Distributors and the Shareholder Servicing Agents. Joseph Carrier has been a Director of the Company and, up to the date of cessation of his employment with Franklin Templeton Investments on 3 October 2022, has also been a director and/or executive of certain affiliates of the Manager, the Investment Managers, the Distributors and the Shareholder Servicing Agents. William Jackson has been a Director of FTIS (up to the date of his resignation). Jane Trust is also a Director of FTIS. The remaining Directors of the Company, as listed above, are all or have been employees of either FTIS or one of its affiliates. Save as disclosed above, none of the Directors has or has had 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 2023, the Funds in the table below held investments in collective investment schemes which have appointed the same Manager, Investment Managers, or Sub-Investment Managers as the Fund, or have appointed a related party of that Manager, Investment Managers or Sub-Investment Managers.

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

		31 August 2023	
Fund	**Underlying Collective Investment Scheme**	**%**	**Value (000's)**
FTGF Western Asset US Core Bond Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.38%	$10,768
FTGF Western Asset Euro Core Plus Bond Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.02%	€520
FTGF Western Asset Global Multi Strategy Fund	Franklin Templeton Qualified Investor Funds (II) Plc - Western Asset India Bond Fund - LM Class US$ Accumulating	20.99%	$3,032
FTGF Western Asset US High Yield Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.01%	$143
FTGF Western Asset Asian Opportunities Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.09%	$2,645
FTGF Western Asset Short Duration Blue Chip Bond Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.14%	$3,957
FTGF Western Asset Global Core Plus Bond Fund^	Franklin Templeton China Funds - Western Asset China Bond Fund - Class LM	3.40%	$11,973
FTGF Western Asset Global Core Plus Bond Fund^	Franklin Templeton Qualified Investor Funds (II) Plc - Western Asset India Bond Fund - LM Class US$ Accumulating	2.15%	$310
FTGF Western Asset Global Credit Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.01%	$222
FTGF Western Asset Macro Opportunities Bond Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.06%	$1,606
FTGF Western Asset Structured Opportunities Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.57%	$15,887
FTGF Western Asset US Mortgage-Backed Securities Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.13%	$3,712
FTGF Western Asset US Corporate Bond Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.03%	$750
FTGF Western Asset Sustainable Global Corporate Bond Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.01%	$365
FTGF Brandywine Global Fixed Income Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.16%	$4,355
FTGF Brandywine Global Fixed Income Absolute Return Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.28%	$7,710
FTGF Brandywine Global High Yield Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.03%	$846
FTGF Brandywine Global Opportunistic Fixed Income Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.32%	$8,871
FTGF Brandywine Global Income Optimiser Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	2.19%	$61,400
FTGF Brandywine Global Credit Opportunities Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.02%	$630
FTGF Brandywine Global Multi-Sector Impact Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.03%	$931
FTGF Royce US Small Cap Opportunity Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	1.40%	$39,321
FTGF Royce US Smaller Companies Fund	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.04%	$1,044
FTGF Martin Currie Global Long-Term Unconstrained Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.02%	$573
FTGF Martin Currie Global Emerging Markets Fund^	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	0.01%	$241

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

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).

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 2023 were $90,000.

Directors' fees are or have not been payable in respect of Jane Trust, Jaspal Sagger, William Jackson (up to the date of his resignation) and Craig Tyle who are or have been employees of the Manager, the Investment Managers or their affiliates. Directors' fees were not payable in respect of Joseph Carrier up to 3 October 2022, the date of cessation of his full-time employment with Franklin Templeton Investments. Mr. Carrier shall continue to act as a nonexecutive Director of the Company and shall from 3 October 2022 be remunerated in line with the other non-executive Directors of the Company.

^ 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 2023
FTGF Western Asset US Government Liquidity Fund	75.07
FTGF Western Asset US Core Bond Fund	20.35
FTGF Western Asset Euro Core Plus Bond Fund	91.87
FTGF Western Asset US High Yield Fund	23.07
FTGF Western Asset Global High Yield Fund	30.37
FTGF Western Asset Global High Yield Fund	23.67
FTGF Western Asset Short Duration Blue Chip Bond Fund	30.17
FTGF Western Asset Short Duration Blue Chip Bond Fund	25.21
FTGF Western Asset Global Core Plus Bond Fund^	60.95
FTGF Western Asset Global Credit Fund^	66.97
FTGF Western Asset Global Credit Fund^	24.31
FTGF Western Asset Macro Opportunities Bond Fund^	20.43
FTGF Western Asset Multi-Asset Credit Fund^	36.77
FTGF Western Asset Structured Opportunities Fund^	79.97
FTGF Western Asset US Mortgage-Backed Securities Fund^	94.53
FTGF Western Asset US Corporate Bond Fund	68.88
FTGF Western Asset US Corporate Bond Fund	30.93
FTGF Western Asset Sustainable Global Corporate Bond Fund^	65.19
FTGF Western Asset Sustainable Global Corporate Bond Fund^	23.35
FTGF Brandywine Global Fixed Income Fund	20.07
FTGF Brandywine Global High Yield Fund^	47.42
FTGF Brandywine Global High Yield Fund^	34.52
FTGF Brandywine Global Opportunistic Fixed Income Fund	50.42
FTGF Brandywine Global Income Optimiser Fund	30.10
FTGF Brandywine Global Income Optimiser Fund	27.98
FTGF Brandywine Global Credit Opportunities Fund^	55.28
FTGF Brandywine Global Multi-Sector Impact Fund^	100.00
FTGF ClearBridge Value Fund	21.02
FTGF ClearBridge US Appreciation Fund	33.08
FTGF ClearBridge US Aggressive Growth Fund	33.14
FTGF ClearBridge US Aggressive Growth Fund	31.70
FTGF ClearBridge Tactical Dividend Income Fund	27.58
FTGF ClearBridge US Equity Sustainability Leaders Fund	35.10
FTGF ClearBridge Infrastructure Value Fund^	30.13
FTGF ClearBridge Global Infrastructure Income Fund	27.53
FTGF ClearBridge Global Infrastructure Income Fund	21.80
FTGF Royce US Small Cap Opportunity Fund	40.96
FTGF Martin Currie Global Long-Term Unconstrained Fund^	68.22
FTGF Martin Currie Asia Pacific Urban Trends Income Fund	53.71
FTGF Martin Currie Asia Pacific Urban Trends Income Fund	24.86
FTGF Martin Currie Global Emerging Markets Fund^	29.66
FTGF Martin Currie Global Emerging Markets Fund^	24.20
FTGF Martin Currie European Unconstrained Fund^	25.72
FTGF Martin Currie European Unconstrained Fund^	22.01
FTGF Martin Currie European Unconstrained Fund^	20.83

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 connection 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.

^ 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 2023 (000's)
FTGF Western Asset US Core Plus Bond Fund - Class A US$ Distributing (M) Plus	$24
FTGF Western Asset US Core Plus Bond Fund - Class A AUD Distributing (M) (Hedged) Plus	$7
FTGF Western Asset Global Multi Strategy Fund - Class A US$ Distributing (M) Plus	$5
FTGF Western Asset Global Multi Strategy Fund - Class A AUD Distributing (M) (Hedged) Plus	$1
FTGF Western Asset Global Multi Strategy Fund - Class A HKD Distributing (M) Plus	$-
FTGF Western Asset Global Multi Strategy Fund - Class A SGD Distributing (M) (Hedged) Plus	$7
FTGF Western Asset Global Multi Strategy Fund - Class A ZAR Distributing (M) (Hedged) Plus	$14
FTGF Western Asset US High Yield Fund - Class A US$ Distributing (M) Plus	$15
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	$3
FTGF Western Asset Global High Yield Fund - Class A US$ Distributing (M) Plus	$53
FTGF Western Asset Global High Yield Fund - Class A AUD Distributing (M) (Hedged) Plus	$54
FTGF Western Asset Global High Yield Fund - Class A SGD Distributing (M) (Hedged) Plus	$20
FTGF Western Asset Asian Opportunities Fund - Class A US$ Distributing (M) Plus	$408
FTGF Western Asset Asian Opportunities Fund - Class A AUD Distributing (M) (Hedged) Plus	$177
FTGF Western Asset Asian Opportunities Fund - Class A CNH Distributing (M) (Hedged) Plus	$98
FTGF Western Asset Asian Opportunities Fund - Class A HKD Distributing (M) Plus	$88
FTGF Western Asset Asian Opportunities Fund - Class A SGD Distributing (M) (Hedged) Plus	$41
FTGF Western Asset Asian Opportunities Fund - Class A SGD Distributing (M) Plus	$6
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A HKD Distributing (M) Plus	$-
FTGF Western Asset Structured Opportunities Fund^ — Class D US$ Distributing (M) Plus	$1
FTGF Brandywine Global Fixed Income Fund - Class A AUD Distributing (M) (Hedged) Plus	$1
FTGF Brandywine Global Income Optimiser Fund - Class A US$ Distributing (M) Plus	$242
FTGF Brandywine Global Income Optimiser Fund - Class A AUD Distributing (M) (Hedged) Plus	$9
FTGF Brandywine Global Income Optimiser Fund - Class A SGD Distributing (M) (Hedged) Plus	$261
FTGF Brandywine Global Income Optimiser Fund - Class A SGD Distributing (M) Plus	$31
FTGF Brandywine Global Income Optimiser Fund - Class A CNH Distributing (Monthly) Hedged Plus	$8
FTGF Brandywine Global Income Optimiser Fund - Class A HKD Distributing (M) Plus	$70
FTGF Brandywine Global Income Optimiser Fund - Class A GBP Distributing (M) (Hedged) Plus	$16
FTGF Brandywine Global Income Optimiser Fund - Class A Euro Distributing (M) (Hedged) Plus	$7
FTGF ClearBridge Tactical Dividend Income Fund - Class A US$ Distributing (M) Plus	$29
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	$1
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	$5
FTGF ClearBridge Infrastructure Value Fund^ - Class A US$ Distributing (M) (Hedged) Plus	€954
FTGF ClearBridge Infrastructure Value Fund^ - Class A AUD Distributing (M) (Hedged) Plus	€42
FTGF ClearBridge Infrastructure Value Fund^ - Class A CNH Distributing (M) (Hedged) Plus	€355
FTGF ClearBridge Infrastructure Value Fund^ - Class A Euro Distributing (M) Plus	€52
FTGF ClearBridge Infrastructure Value Fund^ - Class A SGD Distributing (M) (Hedged) Plus	€74
FTGF ClearBridge Global Infrastructure Income Fund - Class A CNH Distributing (M) (Hedged) Plus	$8
FTGF ClearBridge Global Infrastructure Income Fund - Class A US$ Distributing (M) Plus	$412
FTGF ClearBridge Global Infrastructure Income Fund - Class A AUD Distributing (M) (Hedged) Plus	$42
FTGF ClearBridge Global Infrastructure Income Fund - Class A Euro Distributing (M) (Hedged) Plus	$40
FTGF ClearBridge Global Infrastructure Income Fund - Class A GBP Distributing (M) (Hedged) Plus	$29
FTGF ClearBridge Global Infrastructure Income Fund - Class A HKD Distributing (M) Plus	$8
FTGF ClearBridge Global Infrastructure Income Fund - Class A SGD Distributing (M) (Hedged) Plus	$336
FTGF ClearBridge Global Infrastructure Income Fund - S Class US$ Distributing (M) Plus	$23
FTGF ClearBridge Global Infrastructure Income Fund - Premier Class US$ Distributing (M) Plus	$237
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class A AUD Distributing (M) Plus	$4
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class A SGD Distributing (M) Plus	$-
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class D US$ Distributing (M) Plus	$5
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class D HKD Distributing (M) Plus	$-
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class D CNH Distributing (M) (Hedged) Plus	$-
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class D AUD Distributing (M) (Hedged) Plus	$1
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class D SGD Distributing (M) (Hedged)Plus	$2

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.

^ 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:

	Fees and expenses charged to capital for the period ended 31 August 2023 (000's)
FTGF Western Asset Global Multi Strategy Fund - Class A Euro Distributing (M) (Hedged) Plus (e)	$1
FTGF Western Asset Global Multi Strategy Fund - Premier Class GBP Distributing (M) (Hedged) Plus (e)	$1
FTGF Western Asset Short Duration Blue Chip Bond Fund - S Class US$ Distributing (M) Plus (e)	$55
FTGF Western Asset Short Duration Blue Chip Bond Fund - S Class Euro Distributing (M) (Hedged) Plus (e)	$3
FTGF Western Asset Short Duration Blue Chip Bond Fund - S Class GBP Distributing (M) (Hedged) Plus (e)	$2
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A US$ Distributing (M) Plus (e)	$1,043
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A AUD Distributing (M) (Hedged) Plus (e)	$117
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A CNH Distributing (M) (Hedged) Plus (e)	$17
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A Euro Distributing (M) (Hedged) Plus (e)	$44
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A GBP Distributing (M) (Hedged) Plus (e)	$75
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A HKD Distributing (M) Plus (e)	$-
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A JPY Distributing (M) Plus (e)	$1
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A SGD Distributing (M) (Hedged) Plus (e)	$205
FTGF Western Asset Macro Opportunities Bond Fund^ - Class A SGD Distributing (M) Plus (e)	$-
FTGF Western Asset Macro Opportunities Bond Fund^ - Class X US$ Distributing (M) Plus (e)	$60
FTGF Western Asset Macro Opportunities Bond Fund^ - Class X GBP Distributing (M) (Hedged) Plus (e)	$10
FTGF Western Asset Macro Opportunities Bond Fund^ - Premier Class GBP Distributing (M) (Hedged) Plus (e)	$107
FTGF Western Asset Multi-Asset Credit Fund^ - Class A US$ Distributing (M) Plus (e)	$-
FTGF Western Asset Multi-Asset Credit Fund^ - Premier Class GBP Distributing (M) (Hedged) Plus (e)	$-
FTGF Western Asset Structured Opportunities Fund^ - Premier Class GBP Distributing (M) (Hedged) Plus (e)	$-
FTGF Western Asset US Mortgage-Backed Securities Fund^ - Class A US$ Distributing (M) Plus (e)	$-
FTGF Brandywine Global Income Optimiser Fund - Class A US$ Distributing (M) Plus (e)	$663
FTGF Brandywine Global Income Optimiser Fund - Class A Euro Distributing (M) (Hedged) Plus (e)	$229
FTGF Brandywine Global Income Optimiser Fund - Class A GBP Distributing (M) (Hedged) Plus (e)	$41
FTGF Brandywine Global Income Optimiser Fund - Class A SGD Distributing (M) (Hedged) Plus (e)	$73
FTGF Brandywine Global Income Optimiser Fund - Class X US$ Distributing (M) Plus (e)	$60
FTGF Brandywine Global Income Optimiser Fund - Class X Euro Distributing (M) (Hedged) Plus (e)	$55
FTGF Brandywine Global Income Optimiser Fund - Class X GBP Distributing (M) (Hedged) Plus (e)	$17
FTGF Brandywine Global Income Optimiser Fund - Premier Class US$ Distributing (M) Plus (e)	$56
FTGF Brandywine Global Income Optimiser Fund - Premier Class Euro Distributing (M) (Hedged) Plus (e)	$118
FTGF Brandywine Global Income Optimiser Fund - Premier Class GBP Distributing (M) (Hedged) Plus (e)	$16
FTGF Brandywine Global Income Optimiser Fund - S Class US$ Distributing (Q) Plus (e)	$-
FTGF Brandywine Global Income Optimiser Fund - S Class Euro Distributing (M) (Hedged) Plus (e)	$12
FTGF Brandywine Global Income Optimiser Fund - S Class GBP Distributing (M) (Hedged) Plus (e)	$1
FTGF Brandywine Global Income Optimiser Fund - LM Class Euro Distributing (Q) (Hedged) Plus (e)	$58
FTGF Brandywine Global Multi-Sector Impact Fund^ - Class A US$ Distributing (M) Plus (e)	$1
FTGF Brandywine Global Multi-Sector Impact Fund^ - S Class Euro Distributing (M) (Hedged) Plus (e)	$-
FTGF ClearBridge Tactical Dividend Income Fund - Class A US$ Distributing (M) Plus (e)	$-
FTGF ClearBridge Tactical Dividend Income Fund - Class A Euro Distributing (M) (Hedged) Plus (e)	$-
FTGF ClearBridge Tactical Dividend Income Fund - Class X Euro Distributing (M) (Hedged) Plus (e)	$-
FTGF ClearBridge Infrastructure Value Fund^ - Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	€204
FTGF ClearBridge Global Infrastructure Income Fund - Class A US$ Distributing (M) Plus (e)	$596
FTGF ClearBridge Global Infrastructure Income Fund - Class A Euro Distributing (A) Plus (e)	$-
FTGF ClearBridge Global Infrastructure Income Fund - Class U Euro Distributing (Q) Plus (e)	$-
FTGF ClearBridge Global Infrastructure Income Fund - Class U GBP Distributing (Q) Plus (e)	$1
FTGF ClearBridge Global Infrastructure Income Fund - Class U GBP Distributing (Q) (Hedged) Plus (e)	$-
FTGF ClearBridge Global Infrastructure Income Fund - Class X US$ Distributing (M) Plus (e)	$62
FTGF ClearBridge Global Infrastructure Income Fund - Class X Euro Distributing (Q) (Hedged) Plus (e)	$8
FTGF ClearBridge Global Infrastructure Income Fund - Class X GBP Distributing (Q) (Hedged) Plus (e)	$2
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class A US$ Distributing (M) Plus (e)	$54
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - Class A Euro Distributing (M) Plus (e)	$5
FTGF Martin Currie Asia Pacific Urban Trends Income Fund - S Class GBP Distributing (M) Plus (e)	$1

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

Accumulating Share Classes

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

5. Share Capital and Redeemable Participating Shares

Share Capital

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

Redeemable Participating Shares

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

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

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

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.

^ 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. 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. 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. 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 U, Y and S 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 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 offers portfolio hedged share classes, as indicated by the inclusion of a "(PH)" in the share class name.

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

6. Taxation

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

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

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

(ii) certain exempted Irish tax resident shareholders who have provided the Company with the necessary signed statutory declarations.

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

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

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

7. Cash and Cash Equivalents and Margin Accounts

Cash and cash equivalents are valued at their face value with interest accrued, where applicable. The cash and cash equivalents and cash overdraft balances of any Fund are held with the Depositary. "Margin accounts and restricted cash" in the Statement of Financial Position represent margin deposits, cash collateral and realised gains and losses on futures contracts not yet delivered. Margin deposits and cash collateral, held in relation to OTCs and exchange traded derivatives trading as at 31 August 2023, are 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 2023.

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 2023, 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.

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

Notes to Financial Statements – *(continued)*

10. Exchange Rates

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

	Currency	Exchange rates as at 31 August 2023
USD Based Funds	Argentine Peso	729.8774*
	Australian Dollar	1.5433
	Brazilian Real	4.9521
	British Pound	0.7894
	Canadian Dollar	1.3512
	Chinese Renminbi (CNH)	7.2777
	Chinese Renminbi (CNY)	7.2902
	Colombian Peso	4,090.5000
	Czech Koruna	22.1958
	Danish Krone	6.8731
	Egyptian Pound	30.9000
	Euro	0.9222
	Hong Kong Dollar	7.8424
	Hungarian Forint	351.6393
	Indian Rupee	82.7863
	Indonesian Rupiah	15,230.0000
	Japanese Yen	145.4950
	Malaysian Ringgit	4.6400
	Mexican Peso	17.0505
	New Zealand Dollar	1.6770
	Norwegian Krone	10.6317
	Peruvian Nuevo Sol	3.6955
	Philippine Peso	56.6200
	Polish Zloty	4.1257
	Russian Ruble	95.8750
	Saudi Riyal	3.7507
	Singapore Dollar	1.3515
	South African Rand	18.8850
	South Korean Won	1,321.7500
	Swedish Krona	10.9485
	Swiss Franc	0.8834
	Taiwan Dollar	31.8465
	Thai Baht	35.0175
	Turkish Lira	26.7203

	Currency	Exchange rates as at 31 August 2023
EUR Based Funds	Australian Dollar	1.6735
	Brazilian Real	5.3698
	British Pound	0.8560
	Canadian Dollar	1.4652
	Danish Krone	7.4528
	Japanese Yen	157.7676
	Polish Zloty	4.4737
	South African Rand	20.4780
	Swedish Krona	11.8720
	Swiss Franc	0.9579
	United States Dollar	1.0844

	Currency	Exchange rates as at 31 August 2023
GBP Based Funds	Euro	1.1683
	Japanese Yen	184.3132
	United States Dollar	1.2668

* 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.

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

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 2023:

	FTGF Western Asset US Government Liquidity Fund as at 31 August 2023 (in 000's)		FTGF Western Asset US Core Bond Fund as at 31 August 2023 (in 000's)		FTGF Western Asset US Core Plus Bond Fund as at 31 August 2023 (in 000's)		FTGF Western Asset Euro Core Plus Bond Fund as at 31 August 2023 (in 000's)		FTGF Western Asset Global Multi Strategy Fund as at 31 August 2023 (in 000's)	
Level 1										
Bonds and Notes	$	–	$	–	$	–	€	–	$	–
Money Market Instruments		–		–		–		–		–
Equity Instruments		–		–		–		–		376
Derivative assets held for trading		–		637		4,720		322		221
Derivative liabilities held for trading		–		(347)		(2,905)		(91)		(166)
		–		**290**		**1,815**		**231**		**431**
Level 2										
Bonds and Notes	$	702,821	$	215,372	$	1,006,983	€	85,946	$	207,139
Money Market Instruments		247,520		–		–		–		–
Equity Instruments		–		10,768		–		520		3,032
Derivative assets held for trading		–		1,321		10,106		26		535
Derivative liabilities held for trading		–		(20)		(3,933)		(179)		(1,411)
		950,341		**227,441**		**1,013,156**		**86,313**		**209,295**
Level 3										
Bonds and Notes	$	–	$	607	$	805	€	–	$	–
Money Market Instruments		–		–		–		–		–
Equity Instruments		–		–		–		–		–
Derivative assets held for trading		–		–		–		–		–
Derivative liabilities held for trading		–		–		–		–		–
		–		**607**		**805**		–		–
Total Investments	**$**	**950,341**	**$**	**228,338**	**$**	**1,015,776**	**€**	**86,544**	**$**	**209,726**

	FTGF Western Asset US High Yield Fund as at 31 August 2023 (in 000's)		FTGF Western Asset Global High Yield Fund as at 31 August 2023 (in 000's)		FTGF Western Asset Asian Opportunities Fund as at 31 August 2023 (in 000's)		FTGF Western Asset Short Duration Blue Chip Bond Fund as at 31 August 2023 (in 000's)		FTGF Western Asset Global Core Plus Bond Fund^ as at 31 August 2023 (in 000's)	
Level 1										
Bonds and Notes	$	–	$	–	$	–	$	–	$	–
Money Market Instruments		–		–		–		–		–
Equity Instruments		–		1		–		–		–
Derivative assets held for trading		50		–		–		718		404
Derivative liabilities held for trading		–		(10)		(269)		(705)		(245)
		50		**(9)**		**(269)**		**13**		**159**
Level 2										
Bonds and Notes	$	100,606	$	50,685	$	388,384	$	460,222	$	151,281
Money Market Instruments		–		–		–		–		–
Equity Instruments		143		–		2,645		3,957		12,283
Derivative assets held for trading		101		32		6		2,481		998
Derivative liabilities held for trading		(88)		(105)		(618)		(3,573)		(1,300)
		100,762		**50,612**		**390,417**		**463,087**		**163,262**
Level 3										
Bonds and Notes	$	659	$	–	$	–	$	–	$	–
Money Market Instruments		–		–		–		–		–
Equity Instruments		292		–		–		–		–
Derivative assets held for trading		–		–		–		–		–
Derivative liabilities held for trading		–		–		–		–		–
		951		**–**		**–**		–		–
Total Investments	**$**	**101,763**	**$**	**50,603**	**$**	**390,148**	**$**	**463,100**	**$**	**163,421**

Notes to Financial Statements – *(continued)*

11. Fair Value Estimation – (continued)

	FTGF Western Asset Global Credit Fund^ as at 31 August 2023 (in 000's)	FTGF Western Asset Macro Opportunities Bond Fund^ as at 31 August 2023 (in 000's)	FTGF Western Asset Multi–Asset Credit Fund^ as at 31 August 2023 (in 000's)	FTGF Western Asset Structured Opportunities Fund^ as at 31 August 2023 (in 000's)	FTGF Western Asset US Mortgage–Backed Securities Fund^ as at 31 August 2023 (in 000's)
Level 1					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	110	76,459	1,665	–	1,098
Derivative liabilities held for trading	(41)	(99,527)	(560)	(538)	(94)
	69	**(23,068)**	**1,105**	**(538)**	**1,004**
Level 2					
Bonds and Notes	$ 29,238	$ 1,480,486	$ 273,990	$ 479,117	$ 1,130,718
Money Market Instruments	–	–	–	–	–
Equity Instruments	222	1,606	–	15,887	3,712
Derivative assets held for trading	216	126,963	1,371	577	–
Derivative liabilities held for trading	(171)	(68,018)	(2,785)	(664)	–
	29,505	**1,541,037**	**272,576**	**494,917**	**1,134,430**
Level 3					
Bonds and Notes	$ –	$ 7,340	$ 731	$ 17,995	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	1,116	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	**7,340**	**1,847**	17,995	–
Total Investments	**$ 29,574**	**$ 1,525,309**	**$ 275,528**	**$ 512,374**	**$ 1,135,434**

	FTGF Western Asset US Corporate Bond Fund as at 31 August 2023 (in 000's)	FTGF Western Asset Sustainable Global Corporate Bond Fund^ as at 31 August 2023 (in 000's)	FTGF Brandywine Global Fixed Income Fund as at 31 August 2023 (in 000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund^ as at 31 August 2023 (in 000's)	FTGF Brandywine Global High Yield Fund^ as at 31 August 2023 (in 000's)
Level 1					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	192	–	–	–	–
Derivative assets held for trading	50	26	–	512	42
Derivative liabilities held for trading	(17)	(13)	–	–	–
	225	**13**	**–**	**512**	**42**
Level 2					
Bonds and Notes	$ 59,077	$ 8,537	$ 147,642	$ 252,450	$ 23,082
Money Market Instruments	–	–	–	–	–
Equity Instruments	750	365	4,355	7,710	846
Derivative assets held for trading	147	77	1,454	7,522	12
Derivative liabilities held for trading	(878)	(161)	(3,353)	(16,536)	(245)
	59,096	**8,818**	**150,098**	**251,146**	**23,695**
Level 3					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	**–**	**–**
Total Investments	**$ 59,321**	**$ 8,831**	**$ 150,098**	**$ 251,658**	**$ 23,737**

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

Notes to Financial Statements – *(continued)*

11. Fair Value Estimation – (continued)

	FTGF Brandywine Global Opportunistic Fixed Income Fund as at 31 August 2023 (in 000's)	FTGF Brandywine Global Income Optimiser Fund as at 31 August 2023 (in 000's)	FTGF Brandywine Global Credit Opportunities Fund^ as at 31 August 2023 (in 000's)	FTGF Brandywine Global Multi–Sector Impact Fund^ as at 31 August 2023 (in 000's)	FTGF ClearBridge Value Fund as at 31 August 2023 (in 000's)
Level 1					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	16	–	914,073
Derivative assets held for trading	–	6,156	18	66	–
Derivative liabilities held for trading	–	–	(177)	–	–
	–	**6,156**	**(143)**	**66**	**914,073**
Level 2					
Bonds and Notes	$ 199,024	$ 1,094,717	$ 32,048	$ 13,884	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	8,871	61,400	630	931	–
Derivative assets held for trading	1,150	2,658	225	42	28
Derivative liabilities held for trading	(4,628)	(21,063)	(236)	(115)	(1,547)
	204,417	**1,137,712**	**32,667**	**14,742**	**(1,519)**
Level 3					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	**$ 204,417**	**$ 1,143,868**	**$ 32,524**	**$ 14,808**	**$ 912,554**

	FTGF ClearBridge US Appreciation Fund as at 31 August 2023 (in 000's)	FTGF ClearBridge US Large Cap Growth Fund as at 31 August 2023 (in 000's)	FTGF ClearBridge US Aggressive Growth Fund as at 31 August 2023 (in 000's)	FTGF ClearBridge Tactical Dividend Income Fund as at 31 August 2023 (in 000's)	FTGF ClearBridge US Equity Sustainability Leaders Fund as at 31 August 2023 (in 000's)
Level 1					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	197,279	1,512,094	213,403	35,254	1,553,421
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	197,279	**1,512,094**	**213,403**	**35,254**	**1,553,421**
Level 2					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	280	4	–	31
Derivative liabilities held for trading	–	(2,302)	(86)	(16)	(863)
	–	**(2,022)**	**(82)**	**(16)**	**(832)**
Level 3					
Bonds and Notes	$ –	$ –	$ –	$ –	$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	**–**	**–**	**–**
Total Investments	**$ 197,279**	**$ 1,510,072**	**$ 213,321**	**$ 35,238**	**$ 1,552,589**

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

Notes to Financial Statements – *(continued)*

11. Fair Value Estimation – (continued)

	FTGF ClearBridge Infrastructure Value Fund^ as at 31 August 2023 (in 000's)		FTGF ClearBridge Global Infrastructure Income Fund as at 31 August 2023 (in 000's)		FTGF Royce US Small Cap Opportunity Fund as at 31 August 2023 (in 000's)		FTGF Royce US Smaller Companies Fund as at 31 August 2023 (in 000's)		FTGF Martin Currie Global Long–Term Unconstrained Fund^ as at 31 August 2023 (in 000's)
Level 1									
Bonds and Notes	€	–	$	–	$	–	$	–	$ –
Money Market Instruments		–		–		–		–	–
Equity Instruments		847,640		355,274		640,372		91,631	151,696
Derivative assets held for trading		–		–		–		–	–
Derivative liabilities held for trading		–		–		–		–	–
		847,640		**355,274**		**640,372**		**91,631**	**151,696**
Level 2									
Bonds and Notes	€	–	$	–	$	–	$	–	$ –
Money Market Instruments		–		–		–		–	–
Equity Instruments		–		–		39,321		1,044	573
Derivative assets held for trading		1,728		6		94		–	33
Derivative liabilities held for trading		(210)		(1,018)		(945)		(2)	(1,479)
		1,518		**(1,012)**		**38,470**		**1,042**	**(873)**
Level 3									
Bonds and Notes	€	–	$	–	$	–	$	–	$ –
Money Market Instruments		–		–		–		–	–
Equity Instruments		–		–		–		–	–
Derivative assets held for trading		–		–		–		–	–
Derivative liabilities held for trading		–		–		–		–	–
		–		–		–		–	–
Total Investments	**€**	**849,158**	**$**	**354,262**	**$**	**678,842**	**$**	**92,673**	**$ 150,823**

	FTGF Martin Currie Asia Pacific Urban Trends Income Fund as at 31 August 2023 (in 000's)		FTGF Martin Currie Global Emerging Markets Fund^ as at 31 August 2023 (in 000's)		FTGF Martin Currie European Unconstrained Fund^ as at 31 August 2023 (in 000's)
Level 1					
Bonds and Notes	$	–	$	–	€ –
Money Market Instruments		–		–	–
Equity Instruments		20,210		32,841	187,464
Derivative assets held for trading		–		–	–
Derivative liabilities held for trading		–		–	–
		20,210		**32,841**	**187,464**
Level 2					
Bonds and Notes	$	–	$	–	€ –
Money Market Instruments		–		–	–
Equity Instruments		–		241	–
Derivative assets held for trading		–		–	11
Derivative liabilities held for trading		(1)		–	(28)
		(1)		**241**	**(17)**
Level 3					
Bonds and Notes	$	–	$	–	€ –
Money Market Instruments		–		–	–
Equity Instruments		–		–	–
Derivative assets held for trading		–		–	–
Derivative liabilities held for trading		–		–	–
		–		–	–
Total Investments	**$**	**20,209**	**$**	**33,082**	**€ 187,447**

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.

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

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

Notes to Financial Statements – *(continued)*

12. Securities Collateral – (continued)

Fund	Broker	As at 31 August 2023 Market Value of Collateral 000's
FTGF Western Asset Global Multi Strategy Fund	Morgan Stanley	$134
FTGF Western Asset Global Core Plus Bond Fund^	Citi	$322
FTGF Western Asset Global Core Plus Bond Fund^	JP Morgan	$78
FTGF Western Asset Macro Opportunities Bond Fund^	Bank of America Merrill Lynch	$3,275
FTGF Western Asset Macro Opportunities Bond Fund^	BNP Paribas	$7,900
FTGF Western Asset Macro Opportunities Bond Fund^	Goldman Sachs	$1,219
FTGF Western Asset Macro Opportunities Bond Fund^	JP Morgan	$2,380
FTGF Western Asset Multi-Asset Credit Fund^	BNP Paribas	$61

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

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

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

(i) must be marked to market daily;

(ii) must equal or exceed, in value, at all times the value of the amount invested or securities loaned;

(iii) must be transferred to the trustee, or its agent; and

(iv) must be immediately available to the scheme, without recourse to the counterparty, in the event of a default by that entity.

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

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

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

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

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

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

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 2023 Market Value of Collateral 000's
FTGF Western Asset US Core Plus Bond Fund	Bank of America Merrill Lynch	$235
FTGF Western Asset Macro Opportunities Bond Fund^	Bank of America Merrill Lynch	$57,208

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 17 July 2023, William Jackson resigned as Director of the Company.

Effective 27 July 2023, Craig Tyle was appointed as Director to the Board of Directors of the Company.

15. Segregated Liability

On 24 February 2022, Russia began military operations in the sovereign territory of Ukraine. The ongoing political and financial uncertainty surrounding Russia and Ukraine may increase market volatility and the economic risk of investing in securities in these countries and other impacted countries within the region. Due to the sanctions, actions by governments, developments in Ukraine itself and other circumstances, the Manager continues to assess the impact on valuation and liquidity and will take any potential actions needed, in accordance with the Funds' valuation policies and procedures.

There have been no other significant events during the period ended 31 August 2023.

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

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 17 October 2023, the Semi-Annual Report and unaudited interim financial statements were presented to and noted by the Board of Directors and were approved for filing with the Central Bank and for circulation to the shareholders.

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

Supplemental Information – Total Expense Ratios (TER)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Western Asset US Government Liquidity Fund	
Class A US$ Accumulating	0.65
Class A US$ Distributing (D)	0.65
Class B US$ Accumulating	1.10
Class B US$ Distributing (D)	1.10
Class C US$ Accumulating	1.35
Class X US$ Distributing (D)	0.45
Class A (G) US$ Accumulating	0.65
Class A (G) US$ Distributing (D)	0.65
Class L (G) US$ Distributing (D)	0.69
FTGF Western Asset US Core Bond Fund	
Class A US$ Accumulating	1.08
Class A US$ Distributing (D)	1.09
Class C US$ Accumulating	1.59
Class C US$ Distributing (D)	1.58
Class E US$ Accumulating	1.76
Class F US$ Accumulating	0.73
Class F US$ Distributing (D)	0.75
Class X US$ Accumulating	0.58
Class X US$ Distributing (D)	0.59
Premier Class US$ Accumulating	0.56
LM Class US$ Accumulating	0.21
Class GA US$ Accumulating	1.03
Class GE US$ Accumulating	1.63
FTGF Western Asset US Core Plus Bond Fund	
Class A US$ Accumulating	1.27
Class A US$ Distributing (D)	1.27
Class A US$ Distributing (M) Plus	1.27
Class A AUD Distributing (M) (Hedged) Plus	1.28
Class A Euro Accumulating (Hedged)	1.27
Class B US$ Distributing (D)	1.52
Class C US$ Accumulating	1.77
Class C US$ Distributing (D)	1.77
Class E US$ Accumulating	1.88
Class F US$ Accumulating	0.68
Class F US$ Distributing (D)	0.67
Class X US$ Accumulating	0.58
Class X US$ Distributing (D)	0.58
Class X Euro Accumulating (Hedged)	0.57
Premier Class US$ Accumulating	0.43
Premier Class US$ Distributing (M)	0.42
Premier Class Euro Accumulating (Hedged)	0.42
LM Class US$ Distributing (M)	0.13
LM Class Euro Accumulating	0.14
LM Class GBP Accumulating (Hedged)	0.12
Class A (G) US$ Accumulating	1.28
Class A (G) US$ Distributing (D)	1.28
Class B (G) US$ Distributing (D)	1.78
Class L (G) US$ Accumulating	1.78
Class L (G) US$ Distributing (D)	1.78
FTGF Western Asset Euro Core Plus Bond Fund	
Class A US$ Distributing (D)	1.10
Class A Euro Distributing (D)	1.08
Class C US$ Distributing (D)	1.58
Premier Class Euro Accumulating	0.43
LM Class Euro Accumulating	0.13
Class GA Euro Accumulating	0.95
Class GA Euro Distributing (A)	0.95
Class GE Euro Accumulating	1.55

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Western Asset Global Multi Strategy Fund	
Class A US$ Accumulating	1.37
Class A US$ Distributing (D)	1.37
Class A US$ Distributing (M)	1.37
Class A US$ Distributing (M) Plus	1.37
Class A AUD Distributing (M) (Hedged) Plus	1.37
Class A Euro Accumulating (Hedged)	1.37
Class A Euro Distributing (M) (Hedged)	1.37
Class A Euro Distributing (M) (Hedged) Plus (e)	1.37
Class A GBP Distributing (M) (Hedged)	1.37
Class A HKD Distributing (M) Plus	1.37
Class A SGD Distributing (M) (Hedged) Plus	1.37
Class B US$ Distributing (D)	1.62
Class C US$ Accumulating	1.87
Class C US$ Distributing (D)	1.87
Class A ZAR Distributing (M) (Hedged) Plus	1.37
Class E US$ Accumulating	1.97
Class E US$ Distributing (D)	1.97
Class E Euro Accumulating (Hedged)	1.97
Class E Euro Distributing (M) (Hedged)	1.97
Class F US$ Accumulating	0.77
Class F US$ Distributing (D)	0.77
Class X US$ Distributing (D)	0.82
Class X Euro Accumulating (Hedged)	0.82
Class X GBP Distributing (D) (Hedged)	0.82
Premier Class US$ Accumulating	0.52
Premier Class US$ Distributing (M)	0.52
Premier Class CHF Accumulating (Hedged)	0.52
Premier Class Euro Accumulating (Hedged)	0.52
Premier Class Euro Distributing (M) (Hedged)	0.52
Premier Class GBP Distributing (M) (Hedged)	0.52
Premier Class GBP Distributing (M) (Hedged) Plus (e)	0.52
Premier Class PLN Accumulating (Hedged)	0.52
LM Class AUD Distributing (M) (Hedged)	0.12
LM Class GBP Accumulating (Hedged)	0.12
FTGF Western Asset US High Yield Fund	
Class A US$ Accumulating	1.24
Class A US$ Distributing (D)	1.24
Class A US$ Distributing (M)	1.24
Class A US$ Distributing (M) Plus	1.24
Class A Euro Distributing (M) (Hedged)	1.24
Class A HKD Distributing (M) Plus	1.24
Class A SGD Distributing (M) (Hedged) Plus	1.24
Class C US$ Accumulating	1.74
Class C US$ Distributing (D)	1.74
Class E US$ Accumulating	1.85
Class E US$ Distributing (D)	1.85
Class E Euro Accumulating (Hedged)	1.85
Class F US$ Accumulating	0.85
Class F US$ Distributing (D)	0.85
Premier Class US$ Accumulating	0.60
Premier Class GBP Accumulating (Hedged)	0.59
S Class US$ Distributing (M)	0.45
S Class Euro Distributing (M) (Hedged)	0.44
LM Class US$ Distributing (M)	0.14
LM Class GBP Accumulating (Hedged)	0.14
Class A (G) US$ Accumulating	1.30
Class A (G) US$ Distributing (D)	1.30
Class L (G) US$ Accumulating	1.80
Class L (G) US$ Distributing (D)	1.80
Class GF US$ Accumulating	1.09

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 2023**
FTGF Western Asset Global High Yield Fund	
Class A US$ Accumulating	1.24
Class A US$ Distributing (D)	1.24
Class A US$ Distributing (M)	1.24
Class A US$ Distributing (M) Plus	1.24
Class A AUD Distributing (M) (Hedged) Plus	1.24
Class A Euro Accumulating	1.24
Class A Euro Distributing (D) (Hedged)	1.24
Class A SGD Distributing (M) (Hedged) Plus	1.24
Class B US$ Distributing (D)	1.49
Class C US$ Accumulating	1.74
Class C US$ Distributing (D)	1.74
Class E US$ Accumulating	1.92
Class E US$ Distributing (D)	1.92
Class E Euro Distributing (M) (Hedged)	1.92
Class F US$ Accumulating	0.92
Class F US$ Distributing (D)	0.92
Class X US$ Distributing (D)	0.82
Class X GBP Distributing (D) (Hedged)	0.82
Premier Class Euro Accumulating (Hedged)	0.67
Premier Class GBP Distributing (D) (Hedged)	0.67
S Class US$ Distributing (M)	0.45
S Class Euro Distributing (M) (Hedged)	0.44
Class A (G) US$ Accumulating	1.47
Class A (G) US$ Distributing (D)	1.47
Class L (G) US$ Accumulating	1.97
Class L (G) US$ Distributing (D)	1.97
FTGF Western Asset Asian Opportunities Fund	
Class A US$ Accumulating	1.36
Class A US$ Distributing (D)	1.36
Class A US$ Distributing (M)	1.36
Class A US$ Distributing (M) Plus	1.36
Class A AUD Distributing (M) (Hedged) Plus	1.36
Class A CHF Accumulating (Hedged)	1.36
Class A CNH Distributing (M) (Hedged) Plus	1.36
Class A Euro Accumulating	1.36
Class A Euro Accumulating (Hedged)	1.36
Class A Euro Distributing (A)	1.36
Class A HKD Distributing (M) Plus	1.36
Class A SGD Accumulating (Hedged)	1.36
Class A SGD Distributing (M) (Hedged) Plus	1.36
Class A SGD Distributing (M) Plus	1.36
Class B US$ Accumulating	1.61
Class C US$ Accumulating	1.86
Class C US$ Distributing (D)	1.86
Class E US$ Accumulating	1.96
Class E US$ Distributing (D)	1.96
Class F US$ Accumulating	0.96
Class F US$ Distributing (D)	0.96
Class X US$ Distributing (M)	0.86
Class X Euro Accumulating (Hedged)	0.86
Premier Class US$ Accumulating	0.71
Premier Class US$ Distributing (M)	0.71
Premier Class Euro Accumulating	0.71
Premier Class Euro Accumulating (Hedged)	0.71
Premier Class Euro Distributing (A)	0.71
Premier Class Euro Distributing (M)	0.71
Premier Class GBP Distributing (M)	0.71
LM Class US$ Accumulating	0.11
LM Class US$ Distributing (M)	0.11
LM Class Euro Distributing (M) (Hedged)	0.11

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Western Asset Short Duration Blue Chip Bond Fund	
Class A US$ Accumulating	1.10
Class A US$ Distributing (M)	1.10
Class A Euro Accumulating (Hedged)	1.10
Class A Euro Distributing (M) (Hedged)	1.11
Class A SEK Accumulating (Hedged)	1.10
Class A SEK Distributing (M) (Hedged)	0.99
Class C US$ Accumulating	1.60
Class C US$ Distributing (M)	1.60
Class E US$ Accumulating	1.70
Class E US$ Distributing (D)	1.70
Class F US$ Accumulating	0.71
Class F US$ Distributing (D)	0.70
Class X Euro Accumulating (Hedged)	0.61
Premier Class US$ Accumulating	0.45
Premier Class CHF Distributing (M) (Hedged)	0.46
Premier Class Euro Accumulating (Hedged)	0.45
Premier Class Euro Distributing (M) (Hedged)	0.46
Premier Class GBP Accumulating (Hedged)	0.45
Premier Class GBP Distributing (M) (Hedged)	0.45
S Class US$ Distributing (M) Plus (e)	0.35
S Class Euro Accumulating (Hedged)	0.35
S Class Euro Distributing (M) (Hedged) Plus (e)	0.35
S Class GBP Distributing (M) (Hedged) Plus (e)	0.35
LM Class AUD Accumulating (Hedged)	0.10
FTGF Western Asset Global Core Plus Bond Fund^	
Class A US$ Distributing (A)	1.16
Class X US$ Accumulating	0.69
Premier Class US$ Accumulating	0.54
Premier Class Euro Accumulating (Hedged)	0.54
Premier Class GBP Accumulating (Hedged)	0.55
Premier Class NZD Accumulating (Hedged)	0.53
S Class US$ Accumulating	0.45
S Class Euro Accumulating (Hedged)	0.44
LM Class US$ Accumulating	0.14
LM Class Euro Accumulating (Hedged)	0.14
LM Class CAD Accumulating (Hedged)	0.14
FTGF Western Asset Global Credit Fund^	
Class A US$ Accumulating	1.19
Class A Euro Accumulating (Hedged)	1.19
Class X US$ Accumulating	0.58
Premier Class Euro Accumulating (Hedged)	0.54
Premier Class GBP Accumulating (Hedged)	0.54
LM Class US$ Accumulating	0.18
LM Class Euro Accumulating (Hedged)	0.19

^ 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 2023**
FTGF Western Asset Macro Opportunities Bond Fund^	
Class A US$ Accumulating	1.74
Class A US$ Distributing (M) Plus (e)	1.74
Class A US$ Distributing (S)	1.74
Class A AUD Accumulating (Hedged)	1.73
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)	1.73
Class A Euro Distributing (A)	1.74
Class A Euro Distributing (M) (Hedged) Plus (e)	1.74
Class A Euro Distributing (S) (Hedged)	1.73
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 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	1.23
Class X GBP Accumulating (Hedged)	1.24
Class X GBP Distributing (M) (Hedged) Plus (e)	1.24
Class X SGD Accumulating (Hedged)	1.23
Premier Class US$ Accumulating	1.08
Premier Class US$ Distributing (S)	1.09
Premier Class AUD Accumulating (Hedged)	1.08
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)	1.08
Premier Class Euro Accumulating	1.09
Premier Class Euro Accumulating (Hedged)	1.09
Premier Class Euro Distributing (S) (Hedged)	1.08
Premier Class GBP Accumulating (Hedged)	1.09
Premier Class GBP Distributing (M) (Hedged) Plus (e)	1.08
Premier Class JPY Accumulating (Hedged)	1.08
Premier Class PLN Accumulating (Hedged)	1.08
Premier Class SEK Accumulating (Hedged)	1.08
S Class US$ Accumulating	0.71
S Class Euro Accumulating (Hedged)	0.69
LM Class AUD Distributing (S) (Hedged)	0.09
LM Class Euro Accumulating	0.09
FTGF Western Asset Multi-Asset Credit Fund^	
Class A US$ Accumulating	1.51
Class A US$ Distributing (M) Plus (e)	1.51
Class A Euro Accumulating (Hedged)	1.51
Class C US$ Accumulating	2.05
Class X CHF Distributing (M) (Hedged)	0.89
Premier Class GBP Distributing (M) (Hedged) Plus (e)	0.72
S Class US$ Accumulating	0.52
S Class Euro Accumulating (Hedged)	0.51
S Class GBP Accumulating (Hedged)	0.51
LM Class Euro Accumulating (Hedged)	0.12
LM Class GBP Accumulating (Hedged)	0.11
LM Class CAD Accumulating (Hedged)	0.12
S Class CHF Distributing (A)	0.52
S Class CHF Distributing (A) (Hedged)	0.51

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Western Asset Structured Opportunities Fund^	
Class D Euro Accumulating (Hedged)	1.45
Class D Euro Distributing (M) (Hedged)	1.45
Class D US$ Accumulating	1.45
Class D US$ Distributing (M)	1.45
Class D US$ Distributing (M) Plus	1.45
Class M CHF Accumulating (Hedged)	0.85
Class M US$ Distributing (M)	0.85
Class M Euro Accumulating (Hedged)	0.85
Premier Class US$ Accumulating	0.70
Premier Class US$ Distributing (Q)	0.70
Premier Class Euro Accumulating (Hedged)	0.70
Premier Class Euro Distributing (Q) (Hedged)	0.70
Premier Class GBP Distributing (M) (Hedged) Plus (e)	0.70
Premier Class JPY Accumulating (Hedged)	0.70
LM Class US$ Accumulating	0.10
FTGF Western Asset US Mortgage-Backed Securities Fund^	
Class A US$ Distributing (M) Plus (e)	1.26
Premier Class US$ Accumulating	0.40
LM Class US$ Accumulating	0.10
FTGF Western Asset US Corporate Bond Fund	
Class A US$ Accumulating	1.08
Premier Class US$ Accumulating	0.44
S Class US$ Accumulating	0.35
LM Class GBP Distributing (M) (Hedged)	0.14
FTGF Western Asset Sustainable Global Corporate Bond Fund^	
Class A US$ Accumulating	1.15
Class F US$ Accumulating	0.75
Premier Class US$ Accumulating	0.50
Premier Class BRL Accumulating (Hedged)	0.50
Premier Class Euro Accumulating (Hedged)	0.50
Premier Class GBP Accumulating (Hedged)	0.50
S Class US$ Accumulating	0.40
S Class Euro Accumulating (Hedged)	0.40
FTGF Brandywine Global Fixed Income Fund	
Class A US$ Accumulating	1.37
Class A US$ Distributing (M)	1.38
Class A US$ Distributing (S)	1.37
Class A AUD Distributing (M) (Hedged) Plus	1.37
Class A Euro Accumulating (Hedged)	1.37
Class A Euro Accumulating (Hedged) (IH)	1.37
Class A Euro Distributing (A) (Hedged)	1.37
Class A Euro Distributing (S)	1.37
Class A Euro Distributing (S) (Hedged) (IH)	1.37
Class A GBP Accumulating	1.37
Class A GBP Distributing (M) (Hedged)	1.37
Class A GBP Distributing (S) (Hedged) (IH)	1.37
Class A SGD Accumulating	1.39
Class B US$ Accumulating	1.64
Class B US$ Distributing (S)	1.62
Class C US$ Accumulating	1.87
Class C US$ Distributing (S)	1.87
Class E US$ Accumulating	1.98
Class E Euro Accumulating (Hedged) (IH)	1.97
Class F US$ Accumulating	0.96
Class F US$ Distributing (S)	0.97
Class R GBP Distributing (S) (Hedged) (IH)	0.97
Class X US$ Accumulating	0.87
Class X US$ Distributing (S)	0.87
Class X Euro Accumulating (Hedged)	0.87
Class X Euro Accumulating (Hedged) (IH)	0.87
Class X GBP Accumulating	0.87
Class X GBP Accumulating (Hedged)	0.87
Class X GBP Accumulating (Hedged) (IH)	0.87
Class X GBP Distributing (S) (Hedged)	0.87
Class X GBP Distributing (S) (Hedged) (IH)	0.87
Premier Class US$ Accumulating	0.72
Premier Class US$ Distributing (S)	0.72
Premier Class Euro Accumulating	0.72
Premier Class Euro Accumulating (Hedged)	0.72
Premier Class Euro Accumulating (Hedged) (IH)	0.72
Premier Class GBP Accumulating (Hedged)	0.73
Premier Class GBP Distributing (M) (Hedged)	0.72
Premier Class GBP Distributing (S) (Hedged) (IH)	0.72
LM Class US$ Accumulating	0.12
LM Class US$ Accumulating (Hedged) (IH)	0.12

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

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

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Brandywine Global Fixed Income Absolute Return Fund^	
Class A US$ Accumulating	1.60
Class A US$ Distributing (A)	1.60
Class A Euro Accumulating (Hedged)	1.60
Class A SGD Accumulating	1.61
Class C US$ Accumulating	2.11
Class E US$ Distributing (A)	2.20
Class F US$ Accumulating	1.20
Class X US$ Accumulating	1.15
Class X GBP Accumulating (Hedged)	1.15
Class X GBP Distributing (M) (Hedged)	1.15
Premier Class US$ Accumulating	1.00
Premier Class Euro Accumulating (Hedged)	1.00
Premier Class Euro Distributing (A) (Hedged)	1.00
Premier Class GBP Distributing (M) (Hedged)	1.00
LM Class US$ Accumulating	0.10
FTGF Brandywine Global High Yield Fund^	
Class A US$ Accumulating	1.39
Class A US$ Distributing (D)	1.39
Premier Class US$ Accumulating	0.75
Premier Class GBP Accumulating (Hedged) (IH)	0.74
S Class Euro Distributing (A) (Hedged) (IH)	0.48
S Class CAD Accumulating (Hedged) (IH)	0.50
FTGF Brandywine Global Opportunistic Fixed Income Fund	
Class A US$ Accumulating	1.42
Class A US$ Distributing (M)	1.42
Class A Euro Accumulating (Hedged)	1.45
Class A SGD Accumulating	1.42
Class C US$ Accumulating	1.92
Class E US$ Accumulating	2.02
Class F US$ Accumulating	1.02
Class F US$ Distributing (M)	1.02
Class X US$ Accumulating	0.92
Class X GBP Distributing (M) (Hedged)	0.91
Class X GBP Distributing (M) (Hedged) (IH)	0.92
Premier Class US$ Accumulating	0.77
Premier Class GBP Distributing (M) (Hedged) (IH)	0.77
Premier Class NZD Accumulating (Hedged) (IH)	0.77
LM Class Euro Accumulating	0.11
LM Class NZD Accumulating (Hedged) (IH)	0.12

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Brandywine Global Income Optimiser Fund	
Class A US$ Accumulating	1.37
Class A US$ Distributing (A)	1.37
Class A US$ Distributing (D)	1.37
Class A US$ Distributing (M) Plus	1.37
Class A US$ Distributing (M) Plus (e)	1.37
Class A AUD Accumulating (Hedged)	1.37
Class A AUD Distributing (M) (Hedged) Plus	1.37
Class A CNH Distributing (M) (Hedged) Plus	1.37
Class A 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 A CZK Accumulating (Hedged)	1.37
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	0.75
Class X US$ Distributing (D)	0.72
Class X US$ Distributing (M) Plus (e)	0.74
Class X Euro Accumulating	0.74
Class X Euro Accumulating (Hedged)	0.74
Class X Euro Distributing (M) (Hedged) Plus (e)	0.74
Class X GBP Distributing (M) (Hedged) Plus (e)	0.75
Premier Class US$ Accumulating	0.59
Premier Class US$ Distributing (M) Plus (e)	0.59
Premier Class BRL Accumulating (Hedged)	0.59
Premier Class Euro Accumulating (Hedged)	0.59
Premier Class Euro Distributing (M) (Hedged) Plus (e)	0.59
Premier Class GBP Distributing (M) (Hedged) Plus (e)	0.57
Premier Class SEK Accumulating (Hedged)	0.59
S Class US$ Accumulating	0.47
S Class US$ Distributing (Q) Plus (e)	0.47
S Class Euro Accumulating (Hedged)	0.47
S Class Euro Distributing (M) (Hedged) Plus (e)	0.47
S Class GBP Distributing (M) (Hedged) Plus (e)	0.47
LM Class US$ Accumulating	0.12
LM Class US$ Distributing (M)	0.12
LM Class Euro Distributing (Q) (Hedged) Plus (e)	0.12
LM Class GBP Accumulating (Hedged)	0.12
FTGF Brandywine Global Credit Opportunities Fund^	
Class A US$ Accumulating	1.94
Class X US$ Distributing (M)	1.45
Premier Class US$ Accumulating	1.30
LM Class US$ Accumulating	0.15
FTGF Brandywine Global Multi-Sector Impact Fund^	
Class A US$ Distributing (M) Plus (e)	1.40
S Class US$ Accumulating	0.50
S Class Euro Distributing (M) (Hedged) Plus (e)	0.51
S Class GBP Accumulating (Hedged)	0.48

^ 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 2023**
FTGF ClearBridge Value Fund	
Class A US$ Accumulating	1.81
Class A US$ Distributing (A)	1.81
Class A Euro Accumulating	1.81
Class A Euro Accumulating (Hedged)	1.81
Class A Euro Distributing (A) (Hedged)	1.81
Class A GBP Distributing (A)	1.81
Class A SGD Accumulating	1.81
Class A SGD Accumulating (Hedged)	1.81
Class C US$ Accumulating	2.31
Class C US$ Distributing (A)	2.31
Class E US$ Accumulating	2.56
Class F US$ Accumulating	1.21
Class F US$ Distributing (A)	1.20
Class X US$ Accumulating	1.13
Class X US$ Distributing (A)	1.13
Class X Euro Accumulating	1.13
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
LM Class US$ Distributing (A)	0.11
FTGF ClearBridge US Appreciation Fund	
Class A US$ Accumulating	1.74
Class A US$ Distributing (A)	1.74
Class A Euro Accumulating	1.76
Class B US$ Accumulating	2.23
Class B US$ Distributing (A)	2.23
Class C US$ Accumulating	2.23
Class C US$ Distributing (A)	2.23
Class E US$ Accumulating	2.51
Class E US$ Distributing (A)	2.51
Class F US$ Accumulating	1.16
Class F US$ Distributing (A)	1.16
Class X US$ Distributing (A)	1.13
Class X Euro Accumulating	1.13
Premier Class US$ Accumulating	0.79
Premier Class US$ Distributing (A)	0.79
Premier Class Euro Accumulating	0.78
LM Class US$ Accumulating	0.16
LM Class Euro Accumulating	0.17
Class A (G) US$ Accumulating	1.41
Class B (G) US$ Accumulating	2.35
Class L (G) US$ Accumulating	1.91
Class GA US$ Accumulating	1.58
Class GA Euro Accumulating	1.58
Class GA Euro Distributing (A)	1.58
Class GE US$ Accumulating	2.33
Class GE Euro Accumulating	2.33
FTGF ClearBridge US Large Cap Growth Fund	
Class A US$ Accumulating	1.70
Class A US$ Distributing (A)	1.70
Class A Euro Accumulating	1.70
Class A Euro Accumulating (Hedged)	1.70
Class 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)	2.46
Class F US$ Accumulating	1.10
Class F US$ Distributing (A)	1.10
Class U US$ Accumulating	0.63
Class U Euro Accumulating	0.63
Class X US$ Accumulating	1.08
Class X Euro Accumulating	1.08
Class X Euro Accumulating (Hedged)	1.08
Class X GBP Accumulating	1.08
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)	0.72
Premier Class Euro Distributing (A)	0.73
Premier Class GBP Accumulating	0.73
LM Class US$ Accumulating	0.11
LM Class Euro Accumulating	0.11
Class A (G) US$ Accumulating	1.35
Class L (G) US$ Accumulating	1.85
Class GA US$ Accumulating	1.52
Class GA Euro Accumulating	1.52

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF ClearBridge US Aggressive Growth Fund	
Class A US$ Accumulating	1.77
Class A US$ Distributing (A)	1.77
Class A AUD Accumulating (Hedged)	1.77
Class A CHF Accumulating (Hedged)	1.77
Class A CNH Accumulating (Hedged)	1.77
Class A Euro Accumulating	1.77
Class A Euro Accumulating (Hedged)	1.77
Class A Euro Distributing (A) (Hedged)	1.77
Class A GBP Accumulating	1.77
Class A HKD Accumulating	1.77
Class A SEK Accumulating (Hedged)	1.77
Class A SGD Accumulating (Hedged)	1.78
Class B US$ Distributing (A)	2.30
Class C US$ Accumulating	2.27
Class C US$ Distributing (A)	2.27
Class E US$ Accumulating	2.52
Class E US$ Distributing (A)	2.52
Class E Euro Accumulating	2.52
Class E Euro Accumulating (Hedged)	2.52
Class F US$ Accumulating	1.17
Class F US$ Distributing (A)	1.17
Class X US$ Accumulating	1.12
Class X US$ Distributing (A)	1.12
Class X Euro Accumulating	1.12
Class X Euro Accumulating (Hedged)	1.12
Class X GBP Accumulating	1.12
Premier Class US$ Accumulating	0.75
Premier Class Euro Accumulating	0.77
Premier Class Euro Accumulating (Hedged)	0.79
Premier Class GBP Accumulating	0.77
Premier Class GBP Accumulating (Hedged)	0.77
Premier Class GBP Distributing (A)	0.77
LM Class Euro Accumulating	0.12
Class A (G) US$ Accumulating	1.42
Class B (G) US$ Accumulating	1.92
Class L (G) US$ Accumulating	1.92
Class GA Euro Accumulating	1.54
Class GA Euro Distributing (A)	1.54
Class GE US$ Accumulating	2.29
Class GE Euro Accumulating	2.29
FTGF ClearBridge Tactical Dividend Income Fund	
Class A US$ Accumulating	1.74
Class A US$ Distributing (A)	1.74
Class A US$ Distributing (M) Plus	1.74
Class A US$ Distributing (M) Plus (e)	1.74
Class A US$ Distributing (Q)	1.74
Class A AUD Distributing (M) (Hedged) Plus	1.74
Class A CNH Distributing (M) (Hedged) Plus	1.74
Class A Euro Accumulating	1.74
Class A Euro Accumulating (Hedged)	1.74
Class A Euro Distributing (M) (Hedged) Plus (e)	1.74
Class A HKD Distributing (M) Plus	1.74
Class A SGD Distributing (M) (Hedged) Plus	1.74
Class C US$ Accumulating	2.24
Class C US$ Distributing (A)	2.24
Class C US$ Distributing (Q)	2.24
Class F US$ Accumulating	1.14
Class F Euro Accumulating	1.14
Class F Euro Distributing (A)	1.14
Class X Euro Distributing (M) (Hedged) Plus (e)	1.12
FTGF ClearBridge US Equity Sustainability Leaders Fund	
Class A US$ Accumulating	1.66
Class A US$ Distributing (A)	1.66
Class A Euro Accumulating	1.66
Class A Euro Accumulating (Hedged)	1.65
Class A SEK Accumulating	1.50
Class F US$ Accumulating	1.06
Class X US$ Accumulating	1.06
Class X US$ Distributing (A)	1.06
Class X Euro Accumulating	1.06
Class X Euro Accumulating (Hedged)	1.06
Class X GBP Accumulating	1.06
Class X GBP Accumulating (Hedged)	1.05
Premier Class US$ Accumulating	0.70
Premier Class US$ Distributing (A)	0.71
Premier Class Euro Accumulating	0.75
Premier Class Euro Accumulating (Hedged)	0.71
Premier Class GBP Accumulating	0.71
S Class US$ Accumulating	0.51
S Class Euro Accumulating	0.51
S Class Euro Accumulating (Hedged)	0.51
S Class GBP Accumulating	0.51
S Class GBP Accumulating (Hedged)	0.51
S Class GBP Distributing (Q)	0.51
LM Class Euro Accumulating	0.11

^ *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 2023**
FTGF ClearBridge Infrastructure Value Fund^	
Class A US$ Accumulating	1.95
Class A US$ Accumulating (Hedged)	1.95
Class A US$ Distributing (M) (Hedged) Plus	1.95
Class A US$ Distributing (Q)	1.95
Class A AUD Distributing (M) (Hedged) Plus	1.95
Class A CNH Distributing (M) (Hedged) Plus	1.95
Class A Euro Accumulating	1.95
Class A Euro Accumulating (Hedged) (PH)	1.95
Class A Euro Distributing (A)	1.95
Class A Euro Distributing (M) Plus	1.95
Class A SGD Distributing (M) (Hedged) Plus	1.95
Class C US$ Accumulating	2.45
Class C US$ Accumulating (Hedged)	2.45
Class E US$ Accumulating	2.70
Class E US$ Accumulating (Hedged)	2.70
Class E Euro Accumulating	2.75
Class E Euro Distributing (A)	2.75
Class F US$ Accumulating	1.35
Class F US$ Accumulating (Hedged)	1.35
Class U Euro Accumulating	0.71
Class X US$ Accumulating	1.05
Class X US$ Distributing (A)	1.05
Class X Euro Accumulating	1.05
Class X Euro Accumulating (Hedged) (PH)	1.05
Class X GBP Distributing (Q)	1.05
Premier Class US$ Accumulating	0.85
Premier Class BRL Accumulating (Hedged)	0.85
Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	0.85
Premier Class Euro Accumulating	0.85
Premier Class Euro Accumulating (Hedged) (PH)	0.85
Premier Class GBP Accumulating	0.85
Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)	0.85
Premier Class GBP Distributing (Q)	0.85
FTGF ClearBridge Global Infrastructure Income Fund	
Class A US$ Accumulating	1.96
Class A US$ Distributing (M) Plus	1.96
Class A US$ Distributing (M) Plus (e)	1.96
Class A AUD Distributing (M) (Hedged) Plus	1.96
Class A CNH Distributing (M) (Hedged) Plus	1.97
Class A Euro Distributing (A) Plus (e)	1.97
Class A Euro Distributing (M) (Hedged) Plus	1.97
Class A GBP Distributing (M) (Hedged) Plus	1.97
Class A HKD Distributing (M) Plus	1.96
Class A SGD Distributing (M) (Hedged) Plus	1.96
Class U US$ Accumulating	0.72
Class U Euro Accumulating	0.72
Class U Euro Distributing (Q) Plus (e)	0.72
Class U GBP Accumulating	0.72
Class U GBP Accumulating (Hedged)	0.72
Class U GBP Distributing (Q) (Hedged) Plus (e)	0.72
Class U GBP Distributing (Q) Plus (e)	0.71
Class X US$ Distributing (M) Plus (e)	1.21
Class X Euro Distributing (M) (Hedged)	1.22
Class X Euro Distributing (Q) (Hedged) Plus (e)	1.22
Class X GBP Distributing (Q) (Hedged) Plus (e)	1.22
Premier Class US$ Accumulating	0.86
Premier Class US$ Distributing (M) Plus	0.86
Premier Class Euro Distributing (M) (Hedged)	0.87
S Class US$ Accumulating	0.52
S Class US$ Distributing (M) Plus	0.51

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2023**
FTGF Royce US Small Cap Opportunity Fund	
Class A US$ Accumulating	1.96
Class A US$ Distributing (A)	1.96
Class A AUD Accumulating (Hedged)	1.96
Class A CNH Accumulating (Hedged)	1.96
Class A Euro Accumulating	1.96
Class A Euro Accumulating (Hedged)	1.96
Class A Euro Distributing (A) (Hedged)	1.96
Class A GBP Accumulating (Hedged)	1.96
Class A GBP Distributing (A)	1.96
Class A SEK Accumulating (Hedged)	1.96
Class A SGD Accumulating	1.96
Class A SGD Accumulating (Hedged)	1.96
Class B US$ Accumulating	2.46
Class B US$ Distributing (A)	2.46
Class C US$ Accumulating	2.46
Class C US$ Distributing (A)	2.46
Class E US$ Accumulating	2.71
Class E US$ Distributing (A)	2.71
Class E Euro Accumulating	2.71
Class E Euro Accumulating (Hedged)	2.71
Class F US$ Accumulating	1.36
Class F US$ Distributing (A)	1.36
Class R US$ Accumulating	0.90
Class R Euro Accumulating	1.46
Class X US$ Accumulating	1.21
Class X US$ Distributing (A)	1.21
Class X Euro Accumulating	1.21
Class X Euro Accumulating (Hedged)	1.21
Class X GBP Accumulating	1.21
Class X GBP Distributing (A)	1.21
Premier Class US$ Accumulating	0.86
Premier Class BRL Accumulating (Hedged)	0.86
Premier Class Euro Accumulating	0.86
Premier Class Euro Accumulating (Hedged)	0.86
Premier Class GBP Accumulating	0.86
Premier Class PLN Accumulating (Hedged)	0.86
FTGF Royce US Smaller Companies Fund	
Class A US$ Accumulating	1.99
Class A US$ Distributing (A)	2.04
Class A Euro Accumulating	2.04
Class A Euro Accumulating (Hedged)	2.04
Class A Euro Distributing (A)	2.04
Class A GBP Distributing (A)	2.04
Class A SEK Accumulating (Hedged)	2.00
Class C US$ Accumulating	2.49
Class C US$ Distributing (A)	2.53
Class E US$ Accumulating	2.79
Class E US$ Distributing (A)	2.79
Class E Euro Accumulating	2.79
Class F US$ Accumulating	1.43
Class F US$ Distributing (A)	1.43
Class R US$ Accumulating	1.54
Class X US$ Accumulating	1.29
Class X US$ Distributing (A)	1.28
Premier Class US$ Accumulating	0.92
Premier Class US$ Distributing (A)	0.94
Premier Class GBP Distributing (A)	0.94
LM Class Euro Accumulating	0.19
Class A (G) US$ Accumulating	1.44
Class L (G) US$ Accumulating	1.93
FTGF Martin Currie Global Long-Term Unconstrained Fund^	
Class A US$ Accumulating	1.98
Class A Euro Accumulating	1.98
Class A Euro Accumulating (Hedged)	1.98
Class C US$ Accumulating	2.48
Class E US$ Accumulating	2.73
Class F US$ Accumulating	1.38
Class X US$ Accumulating	1.23
Class X Euro Accumulating	1.23
Class X GBP Accumulating	1.23
Class X GBP Accumulating (Hedged)	1.23
Premier Class US$ Accumulating	0.88
Premier Class GBP Accumulating (Hedged)	0.88
S Class Euro Accumulating (Hedged)	0.53
S Class GBP Accumulating	0.53

^ 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 2023**
FTGF Martin Currie Asia Pacific Urban Trends Income Fund	
Class A US$ Distributing (M) Plus (e)	2.00
Class A AUD Distributing (M) Plus	2.00
Class A Euro Distributing (M) Plus (e)	2.00
Class A SGD Distributing (M) Plus	1.99
Class D AUD Distributing (M) (Hedged) Plus	1.59
Class D CNH Distributing (M) (Hedged) Plus	1.60
Class D HKD Distributing (M) Plus	1.60
Class D SGD Distributing (M) (Hedged) Plus	1.60
Class D US$ Distributing (M) Plus	1.60
Class D US$ Accumulating	1.60
Class X AUD Accumulating	1.25
Class X US$ Accumulating	1.25
S Class GBP Accumulating	0.59
S Class GBP Distributing (M) Plus (e)	0.59
LM Class AUD Accumulating	0.15
FTGF Martin Currie Global Emerging Markets Fund^	
Class A US$ Accumulating	1.99
Class E US$ Accumulating	2.74
Class F US$ Accumulating	1.39
Class X US$ Accumulating	1.25
Premier Class US$ Accumulating	0.90
S Class US$ Accumulating	0.70
S Class Euro Accumulating	0.70
FTGF Martin Currie European Unconstrained Fund^	
Class A US$ Accumulating (Hedged)	1.97
Class A Euro Accumulating	1.97
Class E US$ Accumulating (Hedged)	2.72
Class X Euro Accumulating	1.22
Premier Class BRL Accumulating (Hedged)	0.87
Premier Class Euro Accumulating	0.87
S Class US$ Accumulating	0.50
S Class Euro Accumulating	0.47
S Class GBP Accumulating	0.47

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

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

** Annualised for periods less than one year.

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

Statement of Major Portfolio Changes

For the financial period ended 31 August 2023

In accordance with the UCITS Regulations, a statement of significant changes in the composition of each Fund's Portfolio of Investments during the reporting period is provided to ensure that shareholders can identify changes in the investments held by each of the Funds. These are defined as the aggregate purchases and sales of an investment (including maturities but excluding reverse repurchase agreements, overnight discount notes and time deposits, which are employed chiefly as a mean of seeking to ensure efficient portfolio management) exceeding 1.00% of the total value of purchases and sales for the period. At a minimum the largest twenty purchases and sales are listed. If a Fund entered into less than twenty purchases or sales during the reporting period, then all transactions are presented.

FTGF Western Asset US Government Liquidity Fund

MAJOR PURCHASES	COST (in 000's) $
Federal Home Loan Bank Discount Notes, zero coupon, due 26/06/2023	42,382
Federal Home Loan Bank Discount Notes, zero coupon, due 21/06/2023	40,505
United States Treasury Bill, zero coupon, due 18/05/2023	37,892
Federal Home Loan Bank Discount Notes, zero coupon, due 14/03/2023	34,996
Federal Home Loan Bank Discount Notes, zero coupon, due 15/05/2023	34,986
Federal Home Loan Bank Discount Notes, zero coupon, due 13/03/2023	32,288
Federal Home Loan Bank Discount Notes, zero coupon, due 18/08/2023	29,617
Federal Home Loan Banks, Series 0002, 5.330%, due 25/09/2023	26,198
Federal Home Loan Bank Discount Notes, zero coupon, due 15/03/2023	24,997
United States Treasury Bill, zero coupon, due 06/06/2023	24,838
Federal Home Loan Bank Discount Notes, zero coupon, due 16/05/2023	25,264
Federal Farm Credit Banks Funding Corp, 5.450%, due 20/03/2024	25,001
Federal Home Loan Bank Discount Notes, zero coupon, due 17/09/2023	21,431
Federal Home Loan Bank Discount Notes, zero coupon, due 25/05/2023	21,103
Federal Home Loan Bank Discount Notes, zero coupon, due 26/07/2023	20,512
Federal Home Loan Bank Discount Notes, zero coupon, due 26/07/2023	20,047
Federal Home Loan Banks, 5.420%, due 14/03/2024	20,008
Federal Home Loan Banks, 4.630%, due 14/06/2023	20,000
United States Treasury Bill, zero coupon, due 11/07/2023	19,953
Federal Home Loan Bank Discount Notes, zero coupon, due 03/05/2023	19,925
Federal Home Loan Bank Discount Notes, zero coupon, due 27/06/2023	19,897

MAJOR SALES	PROCEEDS (in 000's) $
Federal Home Loan Bank Discount Notes, zero coupon, due 26/06/2023	42,400
Federal Home Loan Bank Discount Notes, zero coupon, due 21/06/2023	40,600
United States Treasury Bill, zero coupon, due 18/05/2023	37,900
Federal Home Loan Bank Discount Notes, zero coupon, due 14/03/2023	35,000
Federal Home Loan Bank Discount Notes, zero coupon, due 15/05/2023	35,000
Federal Home Loan Bank Discount Notes, zero coupon, due 13/03/2023	32,300
Federal Home Loan Bank Discount Notes, zero coupon, due 18/08/2023	30,000
Federal Home Loan Bank Discount Notes, zero coupon, due 16/05/2023	25,300
Federal Home Loan Bank Discount Notes, zero coupon, due 15/03/2023	25,000
Federal Home Loan Bank Discount Notes, zero coupon, due 16/03/2023	25,000
United States Treasury Bill, zero coupon, due 06/06/2023	25,000
United States Treasury Bill, zero coupon, due 14/03/2023	25,000
Federal Home Loan Banks, 4.600%, due 01/03/2023 FRN	22,900
Federal Home Loan Bank Discount Notes, zero coupon, due 17/09/2023	21,500
Federal Home Loan Bank Discount Notes, zero coupon, due 25/05/2023	21,200
Federal Home Loan Bank Discount Notes, zero coupon, due 24/05/2023	21,000
Federal Home Loan Bank Discount Notes, zero coupon, due 19/05/2023	20,600
Federal Home Loan Bank Discount Notes, zero coupon, due 26/07/2023	20,515
Federal Home Loan Bank Discount Notes, zero coupon, due 26/07/2023	20,310
Federal Farm Credit Discount, zero coupon, due 08/03/2023	20,000
Federal Home Loan Bank Discount Notes, zero coupon, due 03/05/2023	20,000
Federal Home Loan Banks, 4.850%, due 03/05/2023 FRN	20,000
Federal Home Loan Banks, 4.910%, due 06/04/2023 FRN	20,000
Federal Home Loan Banks, 5.130%, due 14/06/2023 FRN	20,000
United States Treasury Bill, zero coupon, due 10/08/2023	20,000
United States Treasury Bill, zero coupon, due 11/07/2023	20,000
United States Treasury Bill, zero coupon, due 31/08/2023	20,000
United States Treasury Bill, zero coupon, due 04/04/2023	19,981
Federal Home Loan Bank Discount Notes, zero coupon, due 27/06/2023	19,900
Federal Home Loan Bank Discount Notes, zero coupon, due 17/05/2023	19,897
Federal Farm Credit Banks Funding Corp, 2.610%, due 09/06/2023	19,000

FTGF Western Asset US Core Bond Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	57,041
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	8,458
United States Treasury Note/Bond, 3.625%, due 15/05/2053	7,752
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,473
United States Treasury Note/Bond, 4.125%, due 31/07/2028	6,091
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,565
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,434
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,004
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,903
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,731
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,678
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,560
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,514
United States Treasury Note/Bond, 4.125%, due 31/08/2030	3,323
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,149
United States Treasury Note/Bond, 3.625%, due 31/05/2028	3,063
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,782
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,518
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,493
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	2,460

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	48,014
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	8,448
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,472
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,537
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,425
United States Treasury Note/Bond, 3.875%, due 31/12/2027	4,079
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,042
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,994
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,666
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,519
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,500
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,114
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,775
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,518
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	2,427
Ginnie Mae, 30 year, TBA, 0.000%	2,302
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,147
Ginnie Mae, 30 year, TBA, 0.000%	2,113
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,087
United States Treasury Note/Bond, 0.000%, due 18/04/2023	2,050

FTGF Western Asset US Core Plus Bond Fund

MAJOR PURCHASES	COST (in 000's) $
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	27,049
United States Treasury Note/Bond, 4.000%, due 29/02/2028	24,520
United States Treasury Note/Bond, 3.625%, due 31/05/2028	23,945
Fannie Mae or Freddie Mac, 30 year, TBA, 3.500%	17,327
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	16,648
United States Treasury Note/Bond, 4.125%, due 31/08/2030	16,384
Fannie Mae or Freddie Mac, 30 year, TBA, 4.500%	14,862
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	14,791
Ginnie Mae, 30 year, TBA, 2.000%	14,248
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	12,993
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	12,086
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	12,003
Ginnie Mae, 30 year, TBA, 4.500%	11,358
Ginnie Mae, 30 year, TBA, 2.500%	11,315

MAJOR SALES	PROCEEDS (in 000's) $
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	27,473
United States Treasury Note/Bond, 4.000%, due 29/02/2028	24,827
United States Treasury Note/Bond, 3.625%, due 31/05/2028	23,890
Ginnie Mae, 30 year, TBA, 2.500%	22,824
Ginnie Mae, 30 year, TBA, 3.000%	17,858
Fannie Mae or Freddie Mac, 30 year, TBA, 3.500%	17,546
United States Treasury Note/Bond, 3.500%, due 31/01/2028	17,256
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	16,606
United States Treasury Note/Bond, 4.125%, due 31/08/2030	16,388
United States Treasury Note/Bond, 4.125%, due 31/01/2025	15,342
Fannie Mae or Freddie Mac, 30 year, TBA, 4.500%	14,970
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	14,797
Ginnie Mae, 30 year, TBA, 2.000%	14,316
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	12,927

Statement of Major Portfolio Changes – *(continued)*

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

MAJOR PURCHASES	COST (in 000's) $
Ginnie Mae, 30 year, TBA, 5.000%	11,266
Ginnie Mae, 30 year, TBA, 2.500%	11,204
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,115
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	11,013
United States Treasury Note/Bond, 3.625%, due 15/05/2053	10,613
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	10,494
Ginnie Mae, 30 year, TBA, 4.000%	10,276
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	9,497

MAJOR SALES	PROCEEDS (in 000's) $
Ginnie Mae, 30 year, TBA, 5.000%	12,343
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	12,325
United States Treasury Note/Bond, 4.500%, due 30/11/2024	12,322
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	11,891
United States Treasury Bill, zero coupon, due 28/03/2023	11,650
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,508
Federal Home Loan Bank Discount Notes, zero coupon, due 08/03/2023	11,450
Ginnie Mae, 30 year, TBA, 4.500%	11,380
Ginnie Mae, 30 year, TBA, 2.500%	11,321
Ginnie Mae, 30 year, TBA, 5.000%	11,285
Ginnie Mae, 30 year, TBA, 2.500%	11,280
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	11,203

FTGF Western Asset Euro Core Plus Bond Fund

MAJOR PURCHASES	COST (in 000's) €
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	6,852
Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	1,971
Goldman Sachs Group Inc/The, 0.875%, due 09/05/2029	1,220
Bundesrepublik Deutschland, 0.000%, due 10/04/2026	900
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	829
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	816
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	786
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	708
Vodafone Group Plc, 2.875%, due 20/11/2037	694
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	684
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	629
Bundesrepublik Deutschland, 4.25%, due 04/07/2039	618
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	593
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	522
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	447
Bundesrepublik Deutschland, 0.000%, due 15/08/2052	377
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	338
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	328
Cellnex Finance Co SA, 2.000%, due 15/09/2032	308
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	267

MAJOR SALES	PROCEEDS (in 000's) €
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	9,825
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	6,965
Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	2,349
Netherlands Government Bond, 144A, 0.000%, due 15/07/2030	1,895
Spain Government Bond, Series 30Y, 144A, 2.700%, due 31/10/2048	1,788
French Republic Government Bond OAT, 3.250%, due 25/05/2045	1,745
French Republic Government Bond OAT, 0.000%, due 25/11/2030	1,676
Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	1,640
Mexico Government International Bond, 4.600%, due 23/01/2046	1,435
Italy Buoni Poliennali Del Tesoro, Series CPI, 144A, 0.400%, due 15/05/2030	1,421
European Stability Mechanism, Series EUR, 0.750%, due 05/09/2028	1,247
HSBC Holdings Plc, 3.019%, due 15/06/2027	1,245
Goldman Sachs Group Inc/The, 2.000%, due 01/11/2028	1,196
NatWest Group Plc, 2.500%, due 22/03/2023	1,190
Republic of Austria Government Bond, 144A, 0.900%, due 20/02/2032	1,076
Wells Fargo & Co, 2.250%, due 02/05/2023	1,050
Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	953
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	827
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	816
Republic of South Africa Government International Bond, 4.300%, due 12/10/2028	811
French Republic Government Bond OAT, 0.750%, due 25/05/2028	798
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	793
Svenska Handelsbanken AB, 1.250%, due 02/03/2028	760
French Republic Government Bond OAT, 1.000%, due 25/05/2027	744
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	704

FTGF Western Asset Global Multi Strategy Fund

MAJOR PURCHASES	COST (in 000's) $
United States Treasury Note/Bond, 4.125%, due 31/10/2027	11,729
Mexico Government International Bond, 8.500%, due 31/05/2029	4,019
United States Treasury Note/Bond, 2.000%, due 15/11/2026	3,981
United States Treasury Note/Bond, 0.625%, due 31/03/2027	1,964
Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	1,513
United States Treasury Note/Bond, 4.000%, due 15/11/2042	1,417
Vodafone Group Plc, 8.000%, due 30/08/2086	1,252
Banco Santander SA, 5.750%,due 23/08/2033	1,083
Sedgwick Claims Management Services Inc, 8.324%, due 17/02/2028	913
Intesa Sanpaolo SpA, 6.500%, due 14/03/2029	908
Altice Financing SA/France, 2.250%, due 15/01/2025	817
Altice France SA, 2.125%, due 15/02/2025	811
Via Celere Desarrollos Inmobiliari, 5.250%, due 01/04/2026	761
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	625
Republic of South Africa Government International Bond, 6.500%, due 28/02/2041	613
United States Treasury Note/Bond, 3.625%, due 31/03/2028	501
Connecticut Avenue Securities Trust, Series 2041, 8.169%, due 25/10/2041	452
Indonesia Treasury Bond, Series FR59, 7.000%, due 15/05/2027	401
Connecticut Avenue Securities Trust, Series 2043, 0.000%, due 25/06/2043	390
United States Treasury Note/Bond, 3.625%, due 15/05/2053	376

MAJOR SALES	PROCEEDS (in 000's) $
Mexican Bonos, Series M, 7.750%, due 13/11/2042	4,021
JPMorgan Chase & Co, Series U, 6.125%, Perpetual	1,743
Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	1,522
Gabon Government International Bond, 144A, 7.000%, due 24/11/2031	1,290
Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029	1,278
Teva Pharmaceutical Finance Netherlands III BV, 2.800%, due 21/07/2023	1,162
Franklin Templeton Qualified Investor Funds (II) Plc - Western Asset European Loan Fund - LM Class Euro Accumulating	1,141
1011778 BC ULC / New Red Finance Inc, 144A, 3.875%, due 15/01/2028	1,085
Vale Overseas Ltd, 6.250%, due 10/08/2026	1,079
Transportadora de Gas del Peru SA, 4.250%, due 30/04/2028	1,066
Deutsche Bank AG, 4.000%, due 24/06/2026	1,031
Credit Suisse Group AG, 6.373%, due 15/07/2026	1,030
Match Group Holdings II LLC, 144A, 5.000%, due 15/12/2027	1,018
Delta Air Lines Inc, 144A, 7.000%, due 01/05/2025	951
Sedgwick Claims Management Services Inc, 5.622%, due 31/12/2025	913
DP World Ltd/United Arab Emirates, 5.625%, due 25/09/2048	892
Intesa Sanpaolo SpA, 6.375%, Perpetual	886
Renk AG/Frankfurt am Main, 5.750%, due 15/07/2025	869
Clarios Global LP, 5.622%, due 30/04/2026	811
IPD 3 BV, 5.500%, due 01/12/2025	639
Castor SpA, 6.000%, due 15/02/2029	575
Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	565
Panama Government International Bond, 4.500%, due 01/04/2056	499
CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	453
Sands China Ltd, 3.100%, due 08/03/2029	448
Delta Air Lines Inc, 7.375%, due 15/01/2026	445
Icici Bank Ltd/Dubai, 4.000%, due 18/03/2026	405
Cheplapharm Arzneimittel GmbH, 4.375%, due 15/01/2028	403
Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	385
Navient Corp, 5.875%, due 25/10/2024	335
Antofagasta Plc, 2.375%, due 14/10/2030	333

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Western Asset US High Yield Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	17,354
Open Text Corp, 144A, 6.900%, due 01/12/2027	1,543
ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	952
First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	938
Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	674
LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	610
Las Vegas Sands Corp, 3.200%, due 08/08/2024	581
DCert Buyer, Inc., 12.331%, due 16/02/2029	569
GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	553
Lloyds Banking Group Plc, 8.000%, Perpetual	501
R.R. Donnelley, 14.500%, due 08/03/2028	485
Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	460
Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	439
Royal Caribbean Cruises Ltd, 3.700%, due 15/03/2028	375
Royal Caribbean Cruises Ltd, 5.375%, due 15/07/2027	364
Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	345
US Renal Care Inc, 144A, 10.625%, due 28/06/2028	344
Credit Agricole SA, 144A, 8.125%, Perpetual	322
Toronto-Dominion Bank/The, 8.125%, due 31/10/2082	320
BNP Paribas SA, 144A, 7.750%, Perpetual	309

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	18,872
Open Text Corp, 144A, 6.900%, due 01/12/2027	1,499
First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	1,345
Ford Motor Co, 6.100%, due 19/08/2032	897
Western Midstream Operating, LP, 5.450%, due 01/04/2044	787
Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	715
Penn Virginia Holdings LLC, 144A, 9.250%, due 15/08/2026	641
Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	629
Occidental Petroleum Corp, 8.875%, due 15/07/2030	623
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	622
Viking Cruises Ltd, 144A, 13.000%, due 15/05/2025	620
US Renal Care Inc, 144A, 10.625%, due 15/07/2027	606
StoneMor Inc, 144A, 8.500%, due 15/05/2029	600
Bombardier Inc, 144A, 7.875%, due 15/04/2027	577
DCert Buyer, Inc., 9.372%, due 16/02/2029	569
Diversified Healthcare Trust, 9.750%, due 15/06/2025	553
Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	541
Transocean Inc, 144A, 8.750%, due 15/02/2030	527
CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	504
Carriage Services Inc, 144A, 4.250%, due 15/05/2029	502

FTGF Western Asset Global High Yield Fund

MAJOR PURCHASES	COST (in 000's) $
United States Treasury Note/Bond, 0.750%, due 30/04/2026	905
ZF North America Capital Inc, 144A, 6.875%, due 14/04/2028	578
United Rentals North America Inc, 3.875%, due 15/11/2027	512
United States Treasury Note/Bond, 3.500%, due 15/02/2033	502
Altice Financing SA, 144A, 5.750%, due 15/08/2029	501
Hilton Domestic Operating Co Inc, 144A, 5.375%, due 01/05/2025	499
Panama Government International Bond, 2.252%, due 29/09/2032	498
Vodafone Group Plc, 4.125%, due 30/05/2025	395
GFL Environmental Inc, 144A, 4.250%, due 01/06/2025	386
American Airlines Group Inc, 144A, 3.750%, due 01/03/2025	384
Nigeria Government International Bond, 144A, 7.143%, due 23/02/2030	270
Colombia Government International Bond, 3.125%, due 15/04/2031	261
Lloyds Banking Group Plc, 8.000%, Perpetual	253
Comerica Bank, 2.500%, due 23/07/2024	253
CSC Holdings LLC, 11.250%, due 15/05/2028	250
Ritchie Bros Holdings Inc, 144A, 7.750%, due 15/03/2031	250
United States Treasury Bill, zero coupon, due 05/09/2023	249
Mexico Government International Bond, 2.659%, due 24/05/2031	249
T-Mobile USA Inc, 2.625%, due 15/04/2026	235
Credit Suisse Group AG, 144A, 9.750%, Perpetual	219
Turkey Government International Bond, 4.875%, due 16/04/2043	208
ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	203
First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	200
Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	196
Delta Air Lines Inc, 2.900%, due 28/10/2024	193
Service Corp International/US, 5.125%, due 01/06/2029	187
Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029	185
Dominican Republic International Bond, 4.875%, due 23/09/2032	182
Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	179
CSC Holdings LLC, 144A, 3.375%, due 15/02/2031	172
Titan International Inc, 7.000%, due 30/04/2028	159
Ashtead Capital Inc, 144A, 2.450%, due 12/08/2031	156
Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032	151
Bombardier Inc, 144A, 7.125%, due 15/06/2026	148
Southwestern Energy Co, 5.375%, due 15/03/2030	135
Ecopetrol SA, 5.875%, due 28/05/2045	132
Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	119
Las Vegas Sands Corp, 3.200%, due 08/08/2024	116

MAJOR SALES	PROCEEDS (in 000's) $
Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	992
Ford Motor Credit Co LLC, 2.900%, due 16/02/2028	765
VZ Secured Financing BV, 144A, 5.000%, due 15/01/2032	631
CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	598
Turkey Government International Bond, 4.250%, due 14/04/2026	539
Saga Plc, 5.500%, due 15/07/2026	508
United States Treasury Note/Bond, 0.750%, due 31/12/2023	487
United States Treasury Note/Bond, 1.875%, due 28/02/2027	470
Carriage Services Inc, 144A, 4.250%, due 15/05/2029	440
Level 3 Financing Inc, 144A, 3.625%, due 15/01/2029	364
NCL Finance Ltd, 144A, 6.125%, due 15/03/2028	344
Sands China Ltd, 3.500%, due 08/08/2031	332
United States Treasury Note/Bond, 0.750%, due 30/04/2026	318
Carnival Corp, 144A, 10.500%, due 01/06/2030	296
United Airlines Inc, 144A, 4.625%, due 15/04/2029	288
MGM China Holdings Ltd, 144A, 4.750%, due 01/02/2027	255
Ghana Government International Bond, 144A, 10.750%, due 14/10/2030	246
CSC Holdings LLC, 11.250%, due 15/05/2028	243
Altice France SA/France, 144A, 5.500%, due 15/10/2029	223
Credit Suisse Group AG, 144A, 6.537%, due 12/08/2033	218
United States Treasury Note/Bond, 1.500%, due 29/02/2024	195
Altice France Holding SA, 144A, 6.000%, due 15/02/2028	191
NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	191
Dominican Republic International Bond, 144A, 6.000%, due 22/02/2033	189
APCOA Parking Holdings GmbH, 4.625%, due 15/01/2027	186
Wheel Bidco Ltd, 6.750%, due 15/07/2026	185
StoneMor Inc, 144A, 8.500%, due 15/05/2029	180
Marks & Spencer Plc, 3.750%, due 19/05/2026	173
Melco Resorts Finance Ltd, 144A, 5.375%, due 04/12/2029	167
Match Group Holdings II LLC, 144A, 3.625%, due 01/10/2031	166
Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	157
Ford Motor Co, 3.250%, due 12/02/2032	152
Altice Financing SA, 144A, 5.000%, due 15/01/2028	151
ZF North America Capital Inc, 144A, 6.875%, due 14/04/2028	150
Southwestern Energy Co, 5.375%, due 15/03/2030	139
Franklin Templeton Qualified Investor Funds (II) Plc - Western Asset European Loan Fund - LM Class Euro Accumulating	136
Provincia de Buenos Aires/Government Bonds, 144A, 6.375%, due 01/09/2037	129

FTGF Western Asset Asian Opportunities Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	74,563
Singapore Government Bond, 2.625%, due 01/08/2032	11,183
Indonesia Treasury Bond, Series FR89, 6.875%, due 15/08/2051	10,613
European Bank for Reconstruction & Development, 5.150%, due 16/02/2024	9,564
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 07/07/2023	8,924
United States Treasury Note/Bond, 1.250%, due 31/07/2023	7,914
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 21/07/2023	7,846
Australia Government Bond, 3.750%, due 21/04/2037	6,514

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	75,780
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 07/07/2023	8,856
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 10/04/2023	8,524
United States Treasury Note/Bond, 1.250%, due 31/07/2023	7,920
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 21/07/2023	7,880
Korea Treasury Bond, Series 2409, 3.125%, due 10/09/2024	7,607
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 10/03/2023	7,413
United Overseas Bank Ltd, 3.875%, Perpetual	6,896

Statement of Major Portfolio Changes – *(continued)*

FTGF Western Asset Asian Opportunities Fund – (continued)

MAJOR PURCHASES	COST (in 000's) $
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 28/04/2023	4,506
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 23/06/2023	4,478
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 31/03/2023	4,288
HSBC Holdings Plc, 5.300%, due 14/03/2023	3,692
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 13/10/2023	3,445
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 15/09/2023	2,949
Vietnam Government International Bond, 4.800%, due 19/11/2024	2,947
Korea Electric Power Corp, 5.375%, due 31/07/2026	2,595
Bank Mandiri, 5.500%, due 04/04/2026	2,539
Singapore Government Bond, 3.375%, due 01/09/2033	2,302
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 28/07/2023	745
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 14/07/2023	744

MAJOR SALES	PROCEEDS (in 000's) $
Indonesia Treasury Bond, Series FR56, 8.375%, due 15/09/2026	6,868
Mercatus Co-operative Ltd, Series DMTN, 2.800%, due 26/07/2024	6,752
Korea Treasury Bond, Series 3206, 3.375%, due 10/06/2032	6,604
Malaysia Government Bond, Series 0411, 4.232%, due 30/06/2031	6,157
United States Treasury Note/Bond, 0.125%, due 15/12/2023	5,192
India Government Bond, 7.380%, due 20/06/2027	4,857
United States Treasury Note/Bond, 3.000%, due 15/02/2048	4,679
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 28/04/2023	4,497
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 23/06/2023	4,436
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 31/03/2023	4,358
Monetary Authority of Singapore Bill, Series 84, zero coupon, due 03/03/2023	4,241
HSBC Holdings Plc, 5.300%, due 14/03/2023	3,753
Singapore Government Bond, 2.625%, due 01/08/2032	3,550
Indonesia Treasury Bond, Series FR77, 8.125%, due 15/05/2024	3,499
Bank Mandiri, 5.500%, due 04/04/2026	2,550
Coastal Emerald Ltd, 4.300%, Perpetual	2,433
Minejesa Capital BV, 5.625%, due 10/08/2037	2,357
Singapore Government Bond, 3.375%, due 01/09/2033	2,316

FTGF Western Asset Short Duration Blue Chip Bond Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	144,801
Pfizer Investment Enterprises Pte Ltd, 4.650%, due 19/05/2030	7,986
United States Treasury Note/Bond, 3.500%, due 15/02/2033	5,380
Bank of New York Mellon Corp/The, 4.947%, due 26/04/2027	5,200
LVMH Moet Hennessy Louis Vuitton SE, 3.375%, due 21/10/2025	4,698
Cargill Inc, 144A, 4.500%, due 24/06/2026	3,992
Banco Santander SA, 4.250%, due 12/06/2030	3,425
Nestle Holdings Inc, 144A, 5.250%, due 13/03/2026	3,001
Linde Plc, 3.375%, due 12/06/2029	2,989
ABN AMRO Bank NV, 5.250%, due 26/05/2026	2,987
Robert Bosch GmbH, 3.625%, due 02/06/2027	2,681
Bank of America Corp, 4.134%, due 12/06/2028	2,678
Bundersrepublik Deutschland, 0.500% due 15/02/2026	2,224
Nationwide Building Society, 6.125%, due 21/08/2028	2,010
HSBC Holdings Plc, 6.161%, due 09/03/2029	1,800
Sika Capital BV, 3.750%, due 03/11/2026	1,710
Cargill Inc, 3.875%, due 24/04/2030	1,481
Neste Oyj, 3.875%, due 16/03/2029	1,286
Sika Capital BV, 3.750%, due 03/05/2030	1,146

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	157,885
United States Treasury Note/Bond, 1.000%, due 15/12/2024	25,035
United States Treasury Note/Bond, 0.625%, due 15/05/2030	12,540
Exxon Mobil Corp, 0.142%, due 26/06/2024	6,157
Charles Schwab Corp/The, 1.950%, due 01/12/2031	5,813
Nykredit Realkredit AS, 0.250%, due 13/01/2026	5,587
United States Treasury Note/Bond, 3.500%, due 15/02/2033	5,302
United States Treasury Note/Bond, 1.500%, due 15/02/2030	4,632
Siemens Financieringsmaatschappij, 3.375%, due 24/08/2031	3,929
Verizon Communications Inc, 4.329%, due 21/09/2028	3,816
ABN AMRO Bank NV, 0.875%, due 15/01/2024	3,133
Home Depot Inc/The, 2.500%, due 15/04/2027	2,609
UBS Group AG, 2.125%, due 04/03/2024	2,524
Merck & Co Inc, 1.900%, due 10/12/2028	2,395
NIKE Inc, 2.400%, due 27/03/2025	2,394
Roche Holdings Inc, 144A, 1.930%, due 13/12/2028	2,389
LVMH Moet Hennessy Louis Vuitton SE, 3.375%, due 21/10/2025	2,383
EssilorLuxottica SA, 0.000%, due 27/05/2023	2,360
AstraZeneca Plc, 3.625%, due 03/03/2027	2,343
Bank of Nova Scotia/The, 0.500%, due 30/04/2024	2,328

FTGF Western Asset Global Core Plus Bond Fund^

MAJOR PURCHASES	COST (in 000's) $
United States Treasury Note/Bond, 0.375%, due 15/04/2024	12,754
Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	8,312
United States Treasury Note/Bond, 0.250%, due 31/08/2025	6,271
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	6,258
United States Treasury Note/Bond, 0.250%, due 31/08/2025	4,706
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,676
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,595
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,581
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	3,569
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,394
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	3,256
United States Treasury Note/Bond, 1.375%, due 31/10/2028	3,176
United States Treasury Note/Bond, 4.125%, due 31/10/2027	2,928
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,418
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,260
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,251
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,172
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	2,117
Franklin Templeton China Funds - Western Asset China Bond Fund - Class LM	2,028
Fannie Mae or Freddie Mac, 30 year, TBA, 3.500%	1,997
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	1,893
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	1,766
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	1,761

MAJOR SALES	PROCEEDS (in 000's) $
United States Treasury Note/Bond, 1.125%, due 28/02/2025	11,101
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	6,231
United States Treasury Note/Bond,0.125%, due 30/06/2023	4,716
United States Treasury Note/Bond, 0.375%, due 15/04/2024	3,988
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,660
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,576
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	3,562
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	3,350
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	3,229
United States Treasury Note/Bond, zero coupon, due 30/11/2023	3,121
United States Treasury Note/Bond,4.125% , due 31/10/2027	2,898
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,658
Japanese Government CPI Linked Bond, Series 21, 0.100%, due 20/03/2026	2,585
Japanese Government CPI Linked Bond, Series 21, 0.100%, due 10/03/2026	2,388
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,385
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,248
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	2,169
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,153
Fannie Mae or Freddie Mac, 30 year, TBA, 3.500%	1,995
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	1,879
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,854
Fannie Mae or Freddie Mac, 30 year, TBA, 2.000%	1,758
Fannie Mae or Freddie Mac, 30 year, TBA, 4.000%	1,680

FTGF Western Asset Global Credit Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	11,451
JPMorgan Chase & Co, 0.389%, due 24/02/2028	607
Morgan Stanley, 4.656%, due 02/03/2029	581
McDonald's Corp, 5.450%, due 14/08/2053	379
Danske Bank A/S, 4.750%, due 21/06/2030	367
Bank of America Corp, 1.662%, due 25/04/2028	284

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	11,788
Bundesobligation, Series 182, 0.000%, due 10/10/2025	569
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2029	547
Banco Santander SA, 1.750%, due 17/02/2027	430
BNP Paribas SA, 1.875%, due 14/12/2027	430
Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2027	418

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Western Asset Global Credit Fund^ – (continued)

MAJOR PURCHASES	COST (in 000's) $
Corning Inc, 4.125%, due 15/05/2031	284
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2031	272
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	254
CRH SMW Finance DAC, 4.000%, due 11/07/2031	250
Wells Fargo & Co, 5.389%, due 24/04/2034	250
Vodafone Group Plc, 8.000%, due 30/08/2086	246
UBS Group AG, 144A, 1.305%, due 02/02/2027	229
United Kingdom Gilt, 4.125%, due 29/01/2027	223
Floene Energias SA, 4.875%, due 03/07/2028	218
Bouygues SA, 3.875%, due 17/07/2031	214
United States Treasury Note/Bond, 3.875%, due 15/05/2043	207
United States Treasury Note/Bond, 4.000%, due 15/11/2052	203
Electricite de France SA, 9.125%, Perpetual	200
HSBC Holdings Plc, 6.332%, due 09/03/2044	200

MAJOR SALES	PROCEEDS (in 000's) $
United States Treasury Note/Bond, 4.000%, due 15/11/2052	390
Stellantis NV, 5.250%, due 15/04/2023	360
United States Treasury Note/Bond, 4.000%, due 15/11/2052	345
United States Treasury Note/Bond, 2.875%, due 15/05/2052	336
United States Treasury Note/Bond, 2.000%, due 15/11/2026	328
Suzano Austria GmbH, 7.000%, due 16/03/2047	303
HSBC Holdings Plc, 5.875%, Perpetual	291
Volkswagen Financial Services AG, 1.500%, due 01/10/2024	290
Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2025	286
Glencore Finance Europe Ltd, 1.875%, due 13/09/2023	282
Corning Inc, 4.125%, due 15/05/2031	281
CPUK Finance Ltd, 7.239%, due 28/02/2024	281
Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/05/2028	268
Danske Bank A/S, 5.375%, due 12/01/2024	268

FTGF Western Asset Macro Opportunities Bond Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	862,344
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	115,959
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	114,318
United States Treasury Note/Bond, 3.625%, due 31/03/2028	101,356
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	97,556
United States Treasury Note/Bond, 3.625%, due 15/05/2053	88,311
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	79,123
United States Treasury Note/Bond, 3.625%, due 31/05/2028	72,352
Fannie Mae or Freddie Mac, 30 year, TBA, 6.000%	58,165
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	57,983
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	57,413
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	57,159
United States Treasury Note/Bond, 3.750%, due 31/05/2030	54,085
United States Treasury Note/Bond, 4.125%, due 31/08/2030	49,629
United States Treasury Note/Bond, 3.500%, due 30/04/2028	42,250
Ginnie Mae, 30 year, TBA, 5.500%	40,630
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	40,210
Ginnie Mae, 30 year, TBA, 5.500%	39,926
Fannie Mae or Freddie Mac, 30 year, TBA, 6.000%	36,660
United States Treasury Note/Bond, 3.625%, due 15/02/2053	34,620
United States Treasury Note/Bond, 3.375%, due 15/05/2023	28,449

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	877,107
United States Treasury Note/Bond, 3.500%, due 31/01/2028	148,666
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	115,959
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	114,318
United States Treasury Note/Bond, 3.625%, due 31/03/2028	101,058
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	97,577
United States Treasury Note/Bond, 3.625%, due 15/05/2053	83,113
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	79,176
United States Treasury Note/Bond, 3.625%, due 31/05/2028	72,115
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	58,176
Fannie Mae or Freddie Mac, 30 year, TBA, 6.000%	57,795
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	57,420
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	56,905
United States Treasury Note/Bond, 3.750%, due 31/05/2030	54,317
United States Treasury Note/Bond, 4.125%, due 31/08/2030	49,643
United States Treasury Note/Bond, 3.500%, due 30/04/2028	42,042
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	40,649
Ginnie Mae, 30 year, TBA, 5.500%	39,924
United States Treasury Note/Bond, 4.000%, due 31/10/2029	35,932
Indonesia Treasury Bond, Series FR82, 8.375%, due 15/03/2024	35,025
United States Treasury Note/Bond, 4.000%, due 15/11/2052	33,382
United States Treasury Note/Bond, 3.625%, due 15/02/2053	31,107

FTGF Western Asset Multi-Asset Credit Fund^

MAJOR PURCHASES	COST (in 000's) $
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	3,466
Cinemark USA Inc, 9.069%, due 24/05/2030	1,734
Occidental Petroleum Corp, 7.950%, due 15/06/2039	1,556
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,369
Comerica Bank, 2.500%, due 23/07/2024	1,306
CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 7.375%, due 01/03/2031	1,295
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,264
Triumph Group Inc, 144A, 9.000%, due 15/03/2028	1,220
CSC Holdings LLC, 144A, 11.250%, due 15/05/2028	1,192
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,151
Carnival Corp, 144A, 5.750%, due 01/03/2027	1,052
NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	1,030
VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 9.500%, due 01/06/2028	900
Harbor Freight Tools USA Inc, 8.196%, due 19/10/2027	864
GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	846
First Quantum Minerals Ltd, 144A, 8.625%, due 01/06/2031	840
Tutor Perini Corp, 144A, 6.875%, due 01/05/2025	821
CIFC Funding 2018-I Ltd, Series 2018 1A, Class C, 144A, 7.322%, due 18/04/2031	815
Goldentree Loan Management US Clo 3 Ltd, Series 2018 3A, Class D, 144A, 8.438%, due 20/04/2030	801
Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	794

MAJOR SALES	PROCEEDS (in 000's) $
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	3,526
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	2,383
United States Treasury Note/Bond, 4.125%, due 31/10/2027	1,605
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,365
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,259
Hardee's Funding LLC, 3.981%, due 20/12/2050	1,199
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,151
MPLX LP, Series A	1,137
Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 5.750%, due 20/01/2026	1,068
Delta Air Lines Inc, 144A, 7.000%, due 01/05/2025	973
Five Point Operating Co LP / Five Point Capital Corp, 144A, 7.875%, due 15/11/2025	972
Voya CLO 2017-1 Ltd FRN, Series 2017 1A, Class C, 144A, 6.070%, due 17/04/2030	961
ZF North America Capital Inc, 144A, 4.750%, due 29/04/2025	897
XPO CNW Inc, 6.700%, due 01/05/2034	873
Cinemark USA Inc, 9.069%, due 24/05/2030	867
Fannie Mae Connecticut Avenue Securities FRN, Series 2017 C05, Class 1B1, 6.044%, due 25/01/2030	834
Structured Asset Investment Loan Trust FRN, 5.550%, due 25/03/2034	823
CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	719
Penn Virginia Holdings LLC, 144A, 9.250%, due 15/08/2026	716
Magallanes Inc, 144A, 3.755%, due 15/03/2027	714

FTGF Western Asset Structured Opportunities Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	81,441
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	4,985
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	4,711
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	4,492
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	4,090
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	3,801
Verus Securitization Trust 2023-4, Series 2023 4, Class A3, 144A, 6.319%, due 25/05/2068	3,620

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	82,766
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	4,983
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	4,705
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	4,478
Fannie Mae Connecticut Avenue Securities, Series 2017 C06, Class 1B1, 6.594%, due 25/02/2030	4,288
Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 1B1, 9.152%, due 25/03/2031	4,156

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Western Asset Structured Opportunities Fund^ – (continued)

MAJOR PURCHASES	COST (in 000's) $
Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.081%, due 25/03/2037	3,199
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	2,963
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	2,898
JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1, Series 2015 JP1, Class C, 4.881%, due 15/01/2049	2,880
GS Mortgage Securities Trust 2015-GC28, Series 2015 GC28, Class D, 144A, 4.452%, due 10/02/2048	2,732
Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.572%, due 10/07/2047	2,717
Verus Securitization Trust 2023-4, Series 2023 4, Class B1, 144A, 8.239%, due 25/05/2068	2,640
Fannie Mae or Freddie Mac, 4.500%, due 01/10/2052 zero coupon	2,061
Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048	2,000
Freddie Mac Pool, 4.000%, due 01/04/2053	1,234
GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	1,223
Freddie Mac Pool, 4.000%, due 01/05/2053	1,220
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	1,097

MAJOR SALES	PROCEEDS (in 000's) $
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	4,093
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	3,807
BHMS 2018-MZB, Series 2018 MZB, Class MZB, 144A, 12.244%, due 15/07/2025	3,511
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2017 DNA2, Class B2, 16.652%, due 25/10/2029	3,459
Fannie Mae Connecticut Avenue Securities, Series 2017 C07, Class 1B1, 6.444%, due 25/05/2030	3,436
Nomura Resecuritization Trust 2015-4R, Series 2015 4R, Class 4A7, 144A, 3.359%, due 26/03/2037	3,383
Seasoned Credit Risk Transfer Trust Series 2017-3, Series 2017 3, Class M2, 144A, 4.750%, due 25/07/2056	2,983
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	2,943
Fannie Mae or Freddie Mac, 30 year, TBA, zero coupon	2,875
Freddie Mac STACR Trust 2019-DNA2, Series 2019 DNA2, Class B2, 144A, 12.944%, due 25/03/2049	2,643
Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2005-B, Series 2005 B, Class M6, 3.509%, due 25/08/2035	2,455
National Collegiate Student Loan Trust 2005-3, Series 2005 3, Class B, 5.929%, due 27/07/2037	2,213
Fannie Mae Connecticut Avenue Securities, Series 2018 C03, Class 1B1, 6.194%, due 25/10/2030	2,198
FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.285%, due 25/02/2038	2,129
Fannie Mae or Freddie Mac, 4.500%, due 01/10/2052	2,041
RBSGC Mortgage Loan Trust 2007-A, Series 2007 A, Class 3A1, 2.794%, due 25/01/2037	1,806

FTGF Western Asset US Mortgage-Backed Securities Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	134,544
Ginnie Mae, 30 year, TBA, 2.500%	24,658
Ginnie Mae, 30 year, TBA, 2.500%	20,902
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	19,922
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	17,968
Ginnie Mae, 30 year, TBA, 2.500%	17,853
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	17,757
Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	17,352
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	16,243
Ginnie Mae, 30 year, TBA, 2.500%	16,031
Ginnie Mae II Pool 'MA7768', 3.000%, due 20/12/2051	15,856
Ginnie Mae, 30 year, TBA, 3.000%	15,812
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	13,718
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	13,601
Ginnie Mae, 30 year, TBA, 2.500%	13,048
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,946
Ginnie Mae, 30 year, TBA, 2.500%	11,857
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,744
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,484
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	10,198
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	9,076
Freddie Mac Pool 'SI2048', 2.500%, due 01/07/2050	8,558
Ginnie Mae II Pool, 5.000%, due 20/07/2053	8,230

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	131,986
Ginnie Mae, 30 year, TBA, 2.500%	26,971
Ginnie Mae, 30 year, TBA, 2.500%	20,911
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	17,979
Ginnie Mae, 30 year, TBA, 2.500%	17,871
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	17,758
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	16,815
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	16,249
Ginnie Mae, 30 year, TBA, 2.500%	16,006
Ginnie Mae, 30 year, TBA, 3.000%	15,812
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	13,778
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	13,699
Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	13,064
Ginnie Mae, 30 year, TBA, 2.500%	13,028
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,953
Ginnie Mae, 30 year, TBA, 2.500%	11,830
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,762
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	11,493
Ginnie Mae, 30 year, TBA, 2.500%	11,456
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	10,261
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	9,229
Fannie Mae Pool 'CB0414', 2.500%, due 01/05/2051	8,469
United States Treasury Note/Bond, 0.000%, due 09/05/2023	8,239
United States Treasury Note/Bond, 0.000%, due 20/07/2023	8,171
Ginnie Mae II Pool, 5.000%, due 20/07/2053	8,148
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	8,147

FTGF Western Asset US Corporate Bond Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	19,007
United States Treasury Note/Bond, 3.375%, due 15/05/2033	1,820
United States Treasury Note/Bond, 3.500%, due 15/02/2033	1,053
United States Treasury Note/Bond, 3.625%, due 15/02/2053	1,032
United States Treasury Note/Bond, 3.625%, due 15/05/2053	686
Credit Suisse AG/New York, 1.000%, due 05/05/2023	490
HSBC Holdings Plc, 6.254%, due 09/03/2034	460
HEICO Corp, 5.250%, due 01/08/2028	459
Bank of America Corp, 2.972%, due 04/02/2033	446
HCA Inc, 5.500%, due 01/06/2033	420
Bank of America Corp, 5.288%, due 25/04/2034 VAR	410
Electricite de France SA, 6.250%, due 23/05/2033	400
Pfizer Investment Enterprises Pte Ltd, 4.750%, due 19/05/2033	395
Intesa Sanpaolo SpA, 144A, 5.017%, due 26/06/2024	390
Morgan Stanley Bank NA, 4.754%, due 21/04/2026	390
United Airlines 2023-1 Class A Pass Through Trust, 5.800%, due 15/01/2036	390
ONEOK Inc, 6.050%, due 01/09/2033	370
Morgan Stanley, 5.449%, due 20/07/2029	360
ONEOK Inc, 6.625%, due 01/09/2053	358
General Electric Co, 6.750%, due 15/03/2032	347

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	18,257
United States Treasury Note/Bond, 3.375%, due 15/05/2033	1,811
Credit Suisse AG/New York, 1.000%, due 05/05/2023	1,250
United States Treasury Note/Bond, 3.500%, due 15/02/2033	1,099
United States Treasury Note/Bond, 3.625%, due 15/02/2053	992
Credit Suisse AG/New York, 1.000%, due 05/05/2023	930
JPMorgan Chase & Co, 5.546%, due 15/12/2025	709
United States Treasury Note/Bond, 3.625%, due 15/05/2053	617
Enel Finance International NV, 144A, 6.800%, due 14/10/2025	603
Sands China Ltd, 5.375%, due 08/08/2025	563
Amgen Inc, 5.250%, due 02/03/2033	560
Credit Agricole SA, 144A, 5.301%, due 12/07/2028	558
Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 5.750%, due 20/01/2026	543
DISH DBS Corp, 144A, 5.000%, due 15/03/2023	520
UBS Group AG, 144A, 6.537%, due 12/08/2033	499
DNB Bank ASA, 144A, 2.968%, due 28/03/2025	482
Danske Bank A/S, 144A, 6.466%, due 09/01/2026	480
BNP Paribas SA, 144A, 5.125%, due 13/01/2029	450
Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026	436
Verizon Communications Inc, 4.272%, due 15/01/2036	428

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Western Asset Sustainable Global Corporate Bond Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	1,620
European Investment Bank, 0.050%, due 15/11/2029	401
United States Treasury Note/Bond, 3.375%, due 15/05/2033	381
European Investment Bank, 3.750%, due 14/02/2033	303
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2031	264
McDonald's Corp, 5.450%, due 15/08/2053	189
Tesco Corporate Treasury Services Plc, 1.875%, due 02/11/2028	115
E.ON SE, 3.750%, due 01/03/2029	108
Danske Bank AS, 4.750%, due 21/06/2030	108
Intesa Sanpaolo SpA, 5.125%, due 29/08/2031	108
Bouygues SA, 3.875%, due 17/07/2031	107
Morgan Stanley, 4.656%, due 02/03/2029	106
Pandora A/S, 4.500%, due 10/04/2028	106
United States Treasury Note/Bond, 3.625%, due 15/02/2053	102
Bundesrepublik Deutschland, 0.500%, due 15/02/2028	99
Bank of America Corp, 1.662%, due 25/04/2028	98
Pfizer Investment Enterprises Pte, 5.300%, due 19/05/2053	50
Pfizer Investment Enterprises Pte, 4.750%, due 19/05/2033	50
Wells Fargo & Co, 5.389% due 24/04/2034	40
Citigroup Inc, 6.174% due 25/05/2034	30

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	1,285
United States Treasury Note/Bond, 3.375%, due 15/05/2033	249
Danske Bank A/S, 144A, 5.375%, due 12/01/2024	199
HSBC Holdings Plc, 4.950%, due 31/03/2030	195
BNP Paribas SA, 144A, 3.052%, due 13/01/2031	194
Bundesrepublik Deutschland, 0.000%, due 15/08/2031	171
Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032	149
Tesco Corporate Treasury Services Plc, 2.500%, due 02/05/2025	121
Verizon Communications Inc, 5.250%, due 16/03/2037	118
AXA SA, 5.125%, due 04/07/2043	110
Intesa Sanpaolo SpA, 5.125%, due 29/08/2031	109
Pandora A/S, 4.500%, due 10/04/2028	109
Svenska Handelsbanken AB, 1.250%, due 02/03/2028	106
Bundesrepublik Deutschland, 0.500%, due 15/02/2028	99
Bundesrepublik Deutschland, 4.750%, due 04/07/2034	93
UCB SA, 1.000%, due 30/03/2028	92
Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2029	92
Bundesrepublik Deutschland, 0.000%, due 15/08/2029	86
Acciona Energia Financiacion Filiales SA, 1.375%, due 26/01/2032	86
Vonovia SE, 0.750%, due 01/09/2032	77
Bank of America Corp, 3.550%, due 05/03/2024	60
McDonald's Corp, 5.45%, due 15/08/2053	60
AT&T Inc, 3.500%, due 15/09/2053	48
United States Treasury Note/Bond, 2.875%, due 15/05/2032	47
United States Treasury Note/Bond, 3.625%, due 15/02/2053	45

FTGF Brandywine Global Fixed Income Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	42,843
United States Treasury Note/Bond, 3.500%, due 15/02/2033	17,149
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	9,290
German Treasury Bill, zero coupon, due 20/09/2023	9,094
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	8,727
United Kingdom Gilt, 3.250%, due 31/01/2033	8,316
United Kingdom Gilt, 1.250%, due 31/07/2051	7,875
Colombian TES, Series B, 9.250%, due 28/05/2042	7,395
France Government International Bond, 0.750%, due 25/05/2053	6,697
Mexican Bonos, Series MS, 8.000%, due 24/05/2035	5,121
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	4,388
Chile Government International Bond, 4.950%, due 05/01/2036	3,285
Kreditanstalt fuer Wiederaufbau, 0.250%, due 19/10/2023	2,448
Mexican Bonos, Series M, 8.000%, due 31/07/2053	2,306
United States Treasury Floating Rate Note - When Issued, 5.498%, due 31/07/2025	880
United States Treasury Note/Bond, 2.250%, due 15/02/2052	839
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	161

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	38,487
Kreditanstalt fuer Wiederaufbau, 0.250%, due 19/10/2023	11,250
United States Treasury Note/Bond, 4.850%, due 31/07/2024	10,711
Bundesrepublic. Deutschland, 1.700%, due 15/08/2032	9,086
Korea Treasury Bond, Series 4412, 2.750%, due 10/12/2044	9,008
Colombian TES, Series B, 6.000%, due 28/04/2028	8,416
Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	7,884
United States Treasury Note/Bond, 0.750%, due 22/07/2023	7,223
France Government International Bond, 0.750%, due 25/05/2053	6,839
United States Treasury Note/Bond, 1.875%, due 15/11/2051	6,125
Norway Government Bond, Series 476, 144A, 2.000%, due 24/05/2023	5,833
Mexican Bonos, Series M 30, 8.500%, due 18/11/2038	5,745
Mexican Bonos, Series M 20, 8.500%, due 31/05/2029	5,485
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	4,256
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	3,824
German Treasury Bill, zero coupon, due 20/09/2023	3,694
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	3,385
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	2,504
International Bank for Reconstruction & Development, 7.250%, due 21/01/2027	579
Colombian TES, Series B, 9.250%, due 28/05/2042	366

FTGF Brandywine Global Fixed Income Absolute Return Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	201,918
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	55,362
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	21,435
United States Treasury Note/Bond, 2.750%, due 15/08/2032	20,098
United States Treasury Floating Rate Note - When Issued, 5.418%, due 30/04/2025	17,145
Colombian TES, Series B, 9.250%, due 28/05/2042	11,646
United Kingdom Gilt, 1.250%, due 31/07/2051	10,949
General Motors Financial Co Inc, 5.400%, due 06/04/2026	10,802
Toyota Motor Credit Corp, 4.450%, due 18/05/2026	8,602
Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	8,582
Ginnie Mae II Pool 'MA8947', 5.000%, due 20/06/2053	6,707
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	5,892
Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	5,608
Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	4,759
Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	4,540
Petroleos Mexicanos, 6.950%, due 28/01/2060	4,390
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	1,065

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	194,208
United States Treasury Note/Bond, 2.750%, due 15/08/2032	70,945
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	53,835
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/03/2024 FRN	46,137
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	31,630
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	31,072
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	26,331
Republic of Poland Government bond 1.750%, due 25/04/2032	26,079
Colombian TES, Series B, 9.250%, due 28/05/2042	19,808
Mexican Bonos, Series M, 8.000%, due 31/07/2053	12,910
Peru Government Bond, 6.150%, due 12/08/2032	12,087
Colombian TES, Series B, 7.250%, due 26/10/2050	11,277
Macquarie Group Ltd, 6.207%, due 22/11/2024	10,651
Commercial Mortage Backed Secturities, 3.510%, due 10/09/2050	10,608
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class 5.700%, due 01/11/2024	10,263
Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	10,256
Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	9,400
Commonwealth Bank of Australia, 144A, 5.955%, due 14/03/2025	9,163
Colombian TES, Series B, 6.000%, due 28/04/2028	8,536
Morgan Stanley Bank of America Merrill Lynch Trust, 3.276%, due 15/11/2052	7,593
New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	7,459

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Brandywine Global High Yield Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	10,383
Sabre GLBL Inc, 144A, 9.250%, due 15/04/2025	945
Mativ Holdings Inc, 144A, 6.875%, due 01/10/2026	774
Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 144A, 4.875%, due 01/05/2029	751
Petroleos Mexicanos, 5.950%, due 28/01/2031	673
Athabasca Oil Corp, 144A, 9.750%, due 01/11/2026	666
Allwyn Entertainment Financing UK Plc, 7.250%, due 30/04/2030	632
Valvoline Inc, 144A, 4.250%, due 15/02/2030	589
GrubHub Holdings Inc, 144A, 5.500%, due 01/07/2027	588
Vector Group Ltd, 144A, 5.750%, due 01/02/2029	588
Station Casinos LLC, 144A, 4.625%, due 01/12/2031	578
Lindblad Expeditions Holdings Inc, 9.000%, due 15/05/2028	512
PRA Group Inc, 144A, 8.375%, due 01/02/2028	495
Cargo Aircraft Management Inc, 144A, 4.750%, due 01/02/2028	476
United States Cellular Corp, 6.700%, due 15/12/2033	463
FirstCash Inc, 144A, 5.625%, due 01/01/2030	459
Affinity Interactive, 144A, 6.875%, due 15/12/2027	458
Sabre GLBL Inc, 144A, 7.375%, due 01/09/2025	455
Electricite de France SA, 6.250%, due 23/05/2033	450
ANGI Group LLC, 144A, 3.875%, due 15/08/2028	444

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	9,537
Viking Cruises Ltd, 144A, 13.000%, due 15/05/2025	629
Sabre GLBL Inc, 144A, 9.250%, due 15/04/2025	591
Sabre GLBL Inc, 144A, 7.375%, due 01/09/2025	563
Lindblad Expeditions Holdings Inc, 9.000%, due 15/05/2028	521
PRA Group Inc, 144A, 8.375%, due 01/02/2028	502
Arko Corp, 144A, 5.125%, due 15/11/2029	501
MercadoLibre Inc, 3.125%, due 14/01/2031	473
Cargo Aircraft Management Inc, 144A, 4.750%, due 01/02/2028	472
Petroleos Mexicanos, 5.950%, due 28/01/2031	459
Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 144A, 4.875%, due 01/05/2029	453
Electricite de France SA, 6.250%, due 23/05/2033	452
United States Cellular Corp, 6.700%, due 15/12/2033	433
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance Corp, 144A, 6.000%, due 01/08/2026	428
Mativ Holdings Inc, 144A, 6.875%, due 01/10/2026	418
Syneos Health Inc, 3.625%, due 15/01/2029	413
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	403
Lenovo Group Ltd, 144A, 6.536%, due 27/07/2032	400
ANGI Group LLC, 144A, 3.875%, due 15/08/2028	349
Playtika Holding Corp, 144A, 4.250%, due 15/03/2029	342

FTGF Brandywine Global Opportunistic Fixed Income Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	75,952
United States Treasury Note/Bond, 3.500%, due 15/02/2033	26,713
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	17,864
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	15,608
German Treasury Bill, zero coupon, due 20/09/2023	15,436
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	14,847
United Kingdom Gilt, 3.250%, due 31/01/2033	11,006
United Kingdom Gilt, 1.250%, due 31/07/2051	10,428
France Government Bond, 0.750%, due 25/05/2053	8,590
United States Treasury Floating Rate Note - When Issued, 5.498%, due 31/07/2025	4,840
Canada Government Bond, 2.000%, due 01/09/2023	4,561
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	3,577
Mexican Bonos, Series M, 8.000%, due 31/07/2053	3,338
Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	2,752
Norway Government Bond, Series 475, 144 A, 2.000%, due 24/05/2023	2,670
Bundesrepublik Deutschland, 1.500%, due 15/05/2023	2,530
UK Treasury Note/Bond, 0.750%, due 22/07/2023	2,493
Colombian TES, Series B, 9.250%, due 28/05/2042	2,260
Petroleos Mexicanos, 6.950%, due 28/01/2060	1,951
Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	1,834

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	67,081
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	27,101
Bundesrepublik Deutschland, 1.700%, due 15/08/2032	10,807
Korea Treasury Bond, Series 3106, 2.000%, due 10/06/2031	10,611
United States Treasury Note/Bond, 1.875%, due 15/11/2051	10,301
Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	9,640
France Government Bond, 0.750%, due 25/05/2053	8,759
German Treasury Bill, zero coupon, due 20/09/2023	7,145
United States Treasury Floating Rate Note - When Issued, 2.796%, due 31/07/2024	7,073
Mexican Bonos, Series M 20, 8.500%, due 31/05/2029	6,869
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	6,728
Canada Government Bond, 2.000%, due 01/09/2023	6,410
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	5,910
Colombian TES, Series B, 6.000%, due 28/04/2028	4,573
Commonwealth Bank of Australia Floating Rate Note - When Issued, 5.650%, due 14/03/2025	4,243
Macquarie Group Ltd, 144A, 6.207%, due 22/11/2024	4,225
UK Treasury Note/Bond, 0.750%, due 22/07/2023	4,190
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	4,174
Bundesrepublik Deutschland, 1.500%, due 15/05/2023	4,100
Norway Government Bond, 2.000%, due 24/05/2023	4,020
Jackson National Life Global Funding Floating Rate Note - When Issued, 5.950%, due 28/06/2024	3,913
Korea Treasury Bond, Series 5103, 1.875%, due 10/03/2051	3,623
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	3,578
Malaysia Government Bond, Series 0313, 3.480%, due 15/03/2023	2,995
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	2,748

FTGF Brandywine Global Income Optimiser Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	479,031
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	227,318
Kreditanstalt fuer Wiederaufbau, 0.375%, due 18/07/2025	37,616
United States Treasury Note/Bond, 3.500%, due 15/02/2033	35,584
United Kingdowm, Gilt 3.750%, due 22/10/2053	33,429
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	23,883
Kreditanstalt fuer Wiederaufbau, 2.125%, due 08/07/2023	23,248
Peru Government Bond, 6.150%, due 12/08/2032	22,929
Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	20,748
Kreditanstalt fuer Wiederaufbau, 0.250%, due 08/03/2024	19,029
Kreditanstalt fuer Wiederaufbau, 2.625%, due 28/02/2024	18,813
Colombian TES, Series B, 7.000%, due 26/03/2031	17,776
Spain Government Bond, 3.550%, due 31/10/2033	14,402
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	10,732
Hudbay Minerals Inc, 144A, 4.500%, due 01/04/2026	10,608
UBS Group AG, 144A, 6.537%, due 12/08/2033	9,238
GGAM Finance Ltd, 144A, 7.750%, due 15/05/2026	8,945
Mexican Bonos, Series M, 8.000%, due 31/07/2053	8,807
Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	8,100
KeyBank NA/Cleveland OH, Series BKNt, 5.535%, due 14/06/2024	7,327

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	417,631
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	174,134
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	109,237
Mexican Bonos, Series M, 8.000%, due 31/07/2053	46,281
United Kingdowm, Gilt 3.750%, due 22/10/2053	31,802
Kreditanstalt fuer Wiederaufbau, 2.125%, due 08/07/2023	23,315
Bundesrepublik Deutschland, 1.800%, due 15/08/2053	20,600
Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	20,519
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2021 DNA2, Class M2, 144A, 7.588%, due 25/08/2033	19,391
Colombian TES, Series B, 7.000%, due 26/03/2031	15,798
Spain Government Bond, 3.550%, due 31/10/2033	14,505
Towd Point Mortgage Trust 2018-2, Series 2018 2, Class B1, 144A, 3.308%, due 25/03/2058	13,291
Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC, 144A, 7.875%, due 15/02/2025	13,113
WFRBS Commercial Mortgage Trust 2014-LC14, Series 2014 LC14, Class D, 144A, 4.586%, due 15/03/2047	11,943
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 144A, 5.500%, due 01/03/2025	9,759
AT&T Inc, 2.750%, due 01/06/2031	9,671
Valero Energy Corp, 3.650%, due 01/12/2051	9,552
Triangle Re 2021-3 Ltd, Series 2021 3, Class M1A, 144A, 7.188%, due 25/02/2034	9,056
Freddie Mac STACR REMIC Trust 2020-DNA3, Series 2020 DNA3, Class B1, 144A, 10.502%, due 25/06/2050	9,010
Arab Petroleum Investments Corp, 1.483%, due 06/10/2026	7,817

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Brandywine Global Credit Opportunities Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	17,261
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	7,702
United States Treasury Floating Rate Note - When Issued, 5.418%, due 30/04/2025	2,493
Freddie Mac STACR REMIC Trust 2020-DNA3, Series 2020 DNA3, Class B1, 144A, 10.502%, due 25/06/2050	1,997
Freddie Mac STACR REMIC Trust 2020-HQA3, Series 2020 HQA3, Class B1, 144A, 11.152%, due 25/07/2050	1,659
PDC Energy Inc, 5.750%, due 15/05/2026	1,030
Connecticut Avenue Securities Trust Floating Rate Note, zero coupon, due 25/04/2043	780
Mexico Government International Bond, 8.000%, due 31/07/2053	660
Dream Finders Homes Inc, 144A, 8.250%, due 15/08/2028	415
Fannie Mae - CAS Floating Rate Note, zero coupon, due 25/06/2043	370
FirstCash Inc, 144A, 4.625%, due 01/09/2028	358
Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	350
Freddie Mac STACR REMIC Trust 202 Floating Rate Note, zero coupon, due 25/05/2043	350
Ford Motor Credit Co LLC, 5.584%, due 18/03/2024	348
Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	335
Ecopetrol SA, 8.625%, due 19/01/2029	330
Petroleos Mexicanos, 6.950%, due 28/01/2060	321
Freddie Mac Structured Agency Credit Floating Rate Note, zero coupon, due 25/06/2043	320
First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	313
Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	309

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	16,631
United States Treasury Floating Rate Note - When Issued, 4.931%, due 31/01/2025	4,408
Goldman Sachs US$ Liquid Reserves Fund - Institutional Class	2,216
Citigroup Commercial Mortgage Trust 2013-GC15, Series 2013 GC15, Class C, 5.335%, due 10/09/2046	2,091
Freddie Mac STACR REMIC Trust 2021 Floating Rate Note, 7.073%, due 25/10/2033	1,863
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14, Series 2014 C14, Class A5, 4.064%, due 15/02/2047	1,805
GC Pastor Hipotecario 5 FTA 5, Class A2, 3.721%, due 21/06/2046	1,658
Fannie Mae Connecticut Avenue Securities, Series 2018 C01, Class 1M2, 7.652%, due 25/07/2030	1,642
Fannie Mae Pool 'MA4876', 6.000%, due 01/12/2052	1,523
Fannie Mae Connecticut Avenue Securities, Series 2018 C03, Class 1B1, 6.194%, due 25/10/2030	1,500
Fannie Mae Connecticut Avenue Securities, Series 2018 C01, Class 1B1, 5.994%, due 25/07/2030	1,369
Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 5.844%, due 25/10/2039	1,173
Citigroup Commercial Mortgage Trust 2013-GC17, Series 2013 GC17, Class C, 5.252%, due 10/11/2046	1,226
Connecticut Avenue Securities Trust 2019-R06, Series 2019 R06, Class 2B1, 144A, 6.194%, due 25/09/2039	1,171
Colombian TES, Series B, 7.250%, due 26/10/2050	969
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	950
Bellemeade Re 2020-2 Ltd, Series 2020 2A, Class M2, 144A, 8.444%, due 26/08/2030	924
JPMBB Commercial Mortgage Securities Trust 2015-C28, Series 2015 C28, Class C, 4.281%, due 15/10/2048	795
Connecticut Avenue Securities Trus Floating Rate Note, zero coupon, due 25/04/2043	782
Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	761
COMM 2014-CCRE18 Mortgage Trust, Series 2014 CR18, Class AM, 4.103%, due 15/07/2047	719
Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	715
Fannie Mae Connecticut Avenue Securities, Series 2017 C01, Class 1B1, 8.194%, due 25/07/2029	665
Mexico Government International Bond, 8.000%, due 31/07/2053	633
Viking Cruises Ltd, 144A, 13.000%, due 15/05/2025	556
Fannie Mae Connecticut Avenue Securities, Series 2017 C06, Class 1B1, 6.594%, due 25/02/2030	460

FTGF Brandywine Global Multi-Sector Impact Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	4,433
United States Treasury Floating Rate Note - When Issued, 5.243%, due 31/01/2025	3,946
Mexican Bonos, Series M, 8.000%, due 24/05/2035	311
Colombian TES, Series B, 7.000% due 26/03/2031	215
Banco Do Brasil SA/Cayman, 144A, 6.250%, due 18/04/2030	197
Spain Government Bond, 3.550%, due 31/10/2033	182
Brazil Notas do Tesoro Nacional Serie F, Series NTNF, 10.000% due 01/01/2033	148
Mexican Bonos, Series M, 8.000%, due 31/07/2053	148
Venture Global Lng Inc, 8.125%, due 01/06/2028	105
Iaa Inc, 5.500%, due 15/06/2027	81
ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	80
Civitas Resources Inc, 8.375%, due 01/07/2028	60
Leviathan Bond Ltd, 6.125%, due 30/06/2025	39
Emerald Debt Merger Sub LLC, 6.625%, due 15/12/2030	30
Charles Schwab Corp/The, 5.853%, due 19/05/2034	20

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	3,502
Freddie Mac Structured Agency, Credit Risk Debt Notes, Series 2042, 9.066%, due 25/07/2042	622
Mexican Bonos, Series M, 8.000%, due 31/07/2053	618
Connecticut Avenue Securities Trust, Series 2041, 6.966%, due 25/12/2041	584
Mexican Bonos, Series M, 8.000%, due 24/05/2035	300
Connecticut Avenue Securities Trust, Series 2042, 6.484%, due 25/03/2042	249
Var Energi Asa, 144A, 7.500%, due 15/01/2028	211
World Acceptance Corp, 7.000%, due 01/11/2026	206
BRF SA, 144A, 3.950%, due 22/05/2023	200
Natwest Group Plc, 2.359%, due 22/05/2024	200
Stellantis NV, 5.250%, due 15/04/2023	200
Arab Petroleum Investments Corp, 144A, 1.483%, due 06/10/2026	198
Kenbourne Invest SA, 6.875%, due 26/11/2024	186
Spain Government Bond, 3.550%, due 31/10/2033	183
Blue Owl Capital Corp, 2.625%, due 15/01/2027	153
Uniti Group LP / Uniti Fiber Holdings Inc, 7.875%, due 15/02/2025	153
AmeriGas Partners LP / AmeriGas Finance Group, 5.625%, due 20/05/2024	152
HP Inc, 4.750%, due 15/01/2028	152
AT&T Inc, 2.750%, due 01/06/2031	151
Colombian TES, Series B, 7.000% due 26/03/2031	150
United States Treasury Floating Rate Note - When Issued, 5.489%, due 31/01/2025	150
Cheniere Corpus Christi Holdings LLC, 2.742%, due 31/12/2039	106

FTGF ClearBridge Value Fund

MAJOR PURCHASES	COST (in 000's) $
Johnson & Johnson	35,490
Pioneer Natural Resources Co	22,606
Eastman Chemical Co	15,232
Union Pacific Corp	15,131
Gilead Sciences Inc	15,045
American Tower Corp	14,643
First Horizon Corp	14,573
Apollo Global Management Inc	14,480
Block Inc	11,328
Canadian Pacific Kansas City Ltd	11,049

MAJOR SALES	PROCEEDS (in 000's) $
Meta Platforms Inc 'A'	36,259
Bank of America Corp	26,037
BioMarin Pharmaceutical Inc	19,519
Hess Corp	18,336
Zimmer Biomet Holdings Inc	17,968
Vertex Pharmaceuticals Inc	15,570
Airbus Group	14,599
T-Mobile US Inc	13,949
M&T Bank Corp	12,654
CVS Health Corp	11,742

^ 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) $
UnitedHealth Group Inc	10,562
Microsoft Corp	9,778
Alibaba Group Holding Ltd	9,052
Clean Harbors Inc	8,404
Flowserve Corp	7,867
Western Alliance Bancorporation	7,596
Teck Resources Ltd.	7,251
Ross Stores Inc	7,096
Everest Group Ltd	6,189
BioNTech SE ADR	5,765
Micron Technology Inc	5,218
Taiwan Semiconductor Manufacturing Co Ltd ADR	4,610
United Airlines Holdings Inc	4,582
Siemens AG	4,264
Meta Platforms Inc 'A'	3,800
APA Corp	3,464
Biogen Inc	3,198

MAJOR SALES	PROCEEDS (in 000's) $
Oracle Corp	11,272
Black Knight Inc	10,969
Uber Technologies Inc	10,595
EQT Corp	9,442
MGM Resorts International	9,277
Tenet Healthcare Corp	9,231
SolarEdge Technologies Inc	8,786
Coty Inc 'A'	8,685
TotalEnergies SE ADR	8,046
Mosaic Co/The	8,045
Signature Bank/New York NY	7,998
Alcoa Corp	7,548
OneMain Holdings Inc	7,084
General Motors Co	6,832
Baker Hughes Co 'A'	5,590
Micron Technology Inc	5,017
Western Alliance Bancorporation	4,694
CNH Industrial NV	4,577
Royal Gold Inc	4,199
Freeport-McMoRan Inc	4,075

FTGF ClearBridge US Appreciation Fund

MAJOR PURCHASES	COST (in 000's) $
Netflix Inc	1,945
AbbVie Inc	1,185
Apple Inc	1,067
Meta Platforms Inc 'A'	986
Becton Dickinson & Co	865
Microsoft Corp	830
Marvell Technology Inc	816
US Bancorp	773
NVIDIA Corp	763
Emerson Electric Co	631
Progressive Corp/The	611
Amazon.com Inc	398
ASML Holding NV	302
Hartford Financial Services Group Inc/The	288
Intercontinental Exchange Inc	280
UnitedHealth Group Inc	257
Visa Inc 'A'	241
NextEra Energy Inc	238
Merck & Co Inc	224
JPMorgan Chase & Co	207
ArcelorMittal SA	202
Honeywell International Inc	198
TJX Cos Inc/The	191
Johnson & Johnson	190
Thermo Fisher Scientific Inc	189

MAJOR SALES	PROCEEDS (in 000's) $
Microsoft Corp	1,650
T-Mobile US Inc	1,362
Verizon Communications Inc	1,287
Bank of America Corp	1,147
Apple Inc	1,049
JPMorgan Chase & Co	1,049
UnitedHealth Group Inc	1,026
Amazon.com Inc	879
General Motors Co	745
Marriott International Inc/MD	744
Pfizer Inc	697
Pioneer Natural Resources Co	693
Home Depot Inc/The	670
Thermo Fisher Scientific Inc	660
Johnson & Johnson	639
ArcelorMittal SA	622
Travelers Cos Inc/The	532
Air Products & Chemicals Inc	523
Alphabet Inc	513
Enphase Energy Inc	505
Comcast Corp	504
Alphabet Inc 'A'	482
Visa Inc 'A'	464
United Parcel Service Inc 'B'	434
Merck & Co Inc	427
Walt Disney Co/The	413
Eaton Corp Plc	405
TJX Cos Inc/The	382
Honeywell International Inc	377
Automatic Data Processing Inc	309
Waste Management Inc	277

FTGF ClearBridge US Large Cap Growth Fund

MAJOR PURCHASES	COST (in 000's) $
S&P Global Inc	26,035
Atlassian Corp	21,384
Intuit Inc	17,648
Union Pacific Corp	16,529
Unity Software Inc	13,673
Meta Platforms Inc 'A'	11,650
Eli Lilly & Co	10,196
Microsoft Corp	8,461
Adobe Inc	7,646
Amazon.com Inc	7,018
Apple Inc	6,735
NextEra Energy Inc	6,141
Visa Inc 'A'	5,943
NVIDIA Corp	5,827
Sherwin-Williams Co/The	5,713
Estee Lauder Cos Inc/The 'A'	5,018
Honeywell International Inc	4,023
UnitedHealth Group Inc	3,928
Target Corp	3,428
Netflix Inc	3,077
WW Grainger Inc	2,895
S&P Global Inc	2,701
Monster Beverage Corp	2,697
Palo Alto Networks Inc	2,688
Salesforce Inc	2,558
Zoetis Inc	2,441
Thermo Fisher Scientific Inc	2,432
Eaton Corp Plc	2,398

MAJOR SALES	PROCEEDS (in 000's) $
S&P Global Inc	26,035
Atlassian Corp	21,384
Unity Software Inc	13,673
Visa Inc 'A'	11,604
Advance Auto Parts Inc	11,180
Honeywell International Inc	8,220
Zoetis Inc	8,029
Eaton Corp Plc	7,470
Palo Alto Networks Inc	6,772
WW Grainger Inc	6,575
Thermo Fisher Scientific Inc	5,855
NVIDIA Corp	5,684
S&P Global Inc	5,271
Stryker Corp	4,626
UnitedHealth Group Inc	4,547
Monster Beverage Corp	4,336
NIKE Inc	3,608
Microsoft Corp	3,551
United Parcel Service Inc 'B'	3,484
Marsh & McLennan Cos Inc	2,938
Amazon.com Inc	2,902
Alcon Inc	2,681
Sea Ltd ADR	2,254
Apple Inc	2,131

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

Statement of Major Portfolio Changes – *(continued)*

FTGF ClearBridge US Aggressive Growth Fund

MAJOR PURCHASES	COST (in 000's) $
TJX Cos Inc/The	2,833
Pinterest Inc	2,598
Broadcom Inc	2,476
Starbucks Corp	1,691
Accenture Plc 'A'	1,370
Freeport-McMoRan Inc	872
Diageo Plc ADR	613
Etsy Inc	349
Airbnb Inc	312
Crowdstrike Holdings Inc	303
Warner Bros Discovery Inc	285
HubSpot Inc	266
Match Group Inc	147
Doximity Inc	102
AbbVie Inc	82

MAJOR SALES	PROCEEDS (in 000's) $
Broadcom Inc	5,967
TE Connectivity Ltd	4,508
Liberty Broadband Corp	2,540
Vertex Pharmaceuticals Inc	2,222
Seagate Technology Holdings Plc	2,084
Broadcom Inc	2,006
Madison Square Garden Entertainment Corp	1,380
Guardant Health Inc	1,165
HubSpot Inc	1,120
Lyft Inc	965
Liberty Media Corp-Liberty SiriusXM	887
Ionis Pharmaceuticals Inc	834
Match Group Inc	706
Doximity Inc	656
AMC Networks Inc	581
Comcast Corp	456
UnitedHealth Group Inc	440
Autodesk Inc	426
Liberty Media Corp-Liberty	264
Western Digital Corp	247

FTGF ClearBridge Tactical Dividend Income Fund

MAJOR PURCHASES	COST (in 000's) $
Apollo Global Management Inc	724
Digital Realty Trust Inc	450
Blackstone Inc	439
Extra Space Storage Inc	366
Prologis Inc	322
Union Pacific Corp	308
AbbVie Inc	278
PPL Corp	295
Pioneer Natural Resources Co	275
Amphenol Corp 'A'	265
Sempra	241
Chubb Ltd	230
US Bancorp Delaware	203
Starwood Property Trust Inc	195
ConocoPhillips	193
L3Harris Technologies Inc	187
Goldman Sachs Group Inc/The	185
American Homes 4 Rent 'A'	184
Ares Capital Corp	152
American Tower Corp	106
NextEra Energy Partners LP	105
QUALCOMM Inc	93
Gaming and Leisure Properties Inc	79
Blue Owl Capital Inc 'A'	74

MAJOR SALES	PROCEEDS (in 000's) $
Bank of America Corp	593
Danaher Corp	586
American Airlines Group Inc, 6.500%, due 01/07/2025	513
RTX Corp	459
Microsoft Corp	439
AGNC Investment Corp	429
Aptiv Plc, Series A	411
Verizon Communications Inc	411
Kimberly-Clark Corp	402
Texas Instruments Inc	368
TC Energy Corp	358
Broadcom Inc	349
American Tower Corp	326
Equitrans Midstream Corp	302
KKR & Co Inc, Series C	276
Apollo Global Management Inc	255
Otis Worldwide Corp	200
Starwood Property Trust Inc	191
TE Connectivity Ltd	189
Barings BDC Inc	170
Apple Inc	167
US Bancorp Delaware	164
SBA Communications Corp 'A'	162
Stanley Black & Decker Inc	161
Crown Castle Inc	157
Trinity Capital Inc	155
Boston Scientific Corp	150
Blackstone Inc	116
Pfizer Inc	116
Amgen Inc	113
NextEra Energy Inc	107

FTGF ClearBridge US Equity Sustainability Leaders Fund

MAJOR PURCHASES	COST (in 000's) $
JPMorgan Chase & Co	42,685
Procter & Gamble Co/The	28,499
Colgate-Palmolive Co	27,781
Lam Research Corp	16,859
Ormat Technologies Inc	16,692
NextEra Energy Partners LP	5,128
Microsoft Corp	3,680
NIKE Inc	3,382
UnitedHealth Group Inc	3,168
CVS Health Corp	2,800
Apple Inc	2,721
Walt Disney Co/The	2,400
Morgan Stanley	2,279
Equinix Inc	2,261
Shoals Technologies Group Inc 'A'	2,226
Deere & Co	1,955
Hartford Financial Services Group Inc/The	1,876
Charles Schwab Corp/The	1,817
Home Depot Inc/The	1,762
Johnson & Johnson	1,449

MAJOR SALES	PROCEEDS (in 000's) $
ON Semiconductor Corp	37,734
Bank of America Corp	37,054
TE Connectivity Ltd	33,484
Booking Holdings Inc	13,381
Trane Technologies Plc	10,755
Progressive Corp/The	10,741
Microsoft Corp	10,728
Apple Inc	10,521
Hartford Financial Services Group Inc/The	10,068
Regal Rexnord Corp	8,938
Novo Nordisk A/S ADR	8,929
Costco Wholesale Corp	8,726
Morgan Stanley	7,160
Synopsys Inc	7,107
Visa Inc 'A'	6,809
First Republic Bank/CA	6,352
Charles Schwab Corp/The	6,112
Salesforce Inc	5,907
McCormick & Co Inc/MD	5,617
ASML Holding NV	5,133
Williams-Sonoma Inc	4,805
Progyny Inc	4,770
Aptiv Plc	4,322
Brookfield Renewable Corp	4,314
UnitedHealth Group Inc	3,855
BioMarin Pharmaceutical Inc	3,794
JPMorgan Chase & Co	3,618
Alphabet Inc 'A'	3,505

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

Statement of Major Portfolio Changes – *(continued)*

FTGF ClearBridge Infrastructure Value Fund^

MAJOR PURCHASES	COST (in 000's) €
CenterPoint Energy Inc	39,852
Enel SpA	38,232
Aeroports de Paris	21,834
Fraport AG Frankfurt Airport Services Worldwide	20,112
Ferrovial SA	14,662
Norfolk Southern Corp	13,873
Rumo SA	13,277
PG&E Corp	10,571
Union Pacific Corp	10,095
Entergy Corp	8,244
American Tower Corp	7,554
PPL Corp	7,514
CSX Corp	6,198
Terna - Rete Elettrica Nazionale	5,288
NextEra Energy Inc	4,546
Centrais Eletricas Brasileiras SA	3,283
Gibson Energy Inc	2,856
Severn Trent Plc	2,698
SSE Plc	750

MAJOR SALES	PROCEEDS (in 000's) €
Iberdrola SA	39,128
TC Energy Corp	34,797
SSE Plc	27,763
Union Pacific Corp	27,094
Vinci SA	25,884
Aena SME SA, 144A	25,787
Southwest Gas Holdings Inc	19,545
Severn Trent Plc	17,942
East Japan Railway Co	16,930
Terna - Rete Elettrica Nazionale	10,235
NextEra Energy Inc	9,711
Centrais Eletricas Brasileiras SA	9,120
American Tower Corp	8,189
Getlink SE	8,111
CSX Corp	7,452
PG&E Corp	7,284
PPL Corp	6,931
Public Service Enterprise Group Inc	6,561
Cellnex Telecom SA, 144A	6,236
EDP - Energias de Portugal SA	6,146
United Utilities Group Plc	5,997
Transurban Group	5,816
Constellation Energy Corp	5,563
Entergy Corp	5,555
CenterPoint Energy Inc	5,353
OGE Energy Corp	4,992
Pembina Pipeline Corp	4,804
Cheniere Energy Inc	4,556
Central Japan Railway Co	4,408
Gibson Energy Inc	4,338
American Water Works Co Inc	4,158

FTGF ClearBridge Global Infrastructure Income Fund

MAJOR PURCHASES	COST (in 000's) $
Williams Cos Inc/The	22,914
Enel SpA	22,117
NextEra Energy Inc	14,464
Enbridge Inc	14,148
Iberdrola SA	12,256
Edison International	9,528
Snam SpA	8,431
National Grid Plc	7,450
Redeia Corp SA	6,467
TC Energy Corp	6,157
SSE Plc	5,575
Union Pacific Corp	5,076
China Resources Gas Group Ltd	4,459
Entergy Corp	4,110
NextEra Energy Partners LP	3,406
Southern Co/The	3,368
OGE Energy Corp	3,092
Centrais Eletricas Brasileiras SA	2,697
Severn Trent Plc	2,496
Gibson Energy Inc	2,048
Brookfield Renewable Corp	1,934
CCR SA	1,904
American Tower Corp	1,898
Pembina Pipeline Corp	1,883

MAJOR SALES	PROCEEDS (in 000's) $
Williams Cos Inc/The	28,499
Iberdrola SA	25,255
SSE Plc	16,819
TC Energy Corp	15,922
Enbridge Inc	15,351
United Utilities Group Plc	8,013
National Grid Plc	7,633
Snam SpA	7,356
Southwest Gas Holdings Inc	6,699
Clearway Energy Inc 'C'	6,231
Enel SpA	5,995
Enagas SA	5,762
Redeia Corp SA	4,547
Engie Brasil Energia SA	3,937
Public Service Enterprise Group Inc	3,621
Centrais Eletricas Brasileiras SA	3,621
Union Pacific Corp	3,620
Gibson Energy Inc	2,678
Italgas SpA	2,667
CPFL Energia SA	2,432
Transurban Group	2,361
West Japan Railway Co	2,265
EDP - Energias de Portugal SA	2,097

FTGF Royce US Small Cap Opportunity Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	89,158
Alpha & Omega Semiconductor Ltd	4,325
CECO Environmental Corp	3,221
Fabrinet	2,606
Brighthouse Financial Inc	2,570
Clearfield Inc	2,527
Leonardo DRS Inc	2,438
Udemy Inc	2,399
Canaccord Genuity Group Inc	2,246
Xerox Holdings Corp	2,222
Patterson-UTI Energy Inc	2,178
Mativ Holdings Inc	2,089
IMAX Corp	1,999
Capstone Copper Corp	1,927
Select Water Solutions Inc	1,901
Perella Weinberg Partners 'A'	1,875
GCM Grosvenor Inc	1,839
Azenta Inc	1,772
Terex Corp	1,755
TTEC Holdings Inc	1,649

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	82,381
Earthstone Energy Inc 'A'	5,769
CIRCOR International Inc	5,221
Modine Manufacturing Co	4,603
Heritage-Crystal Clean Inc	4,331
Hexcel Corp	4,142
Avid Technology Inc	3,919
Limbach Holdings Inc	3,877
Dorian LPG Ltd	3,850
Option Care Health Inc	3,671
Sterling Infrastructure Inc	3,265
Ruth's Hospitality Group Inc	3,108
Cleveland-Cliffs Inc	2,946
Barnes Group Inc	2,915
EnPro Industries Inc	2,889
Alpha & Omega Semiconductor Ltd	2,842
Coherent Corp	2,765
Macerich Co/The	2,744
Fabrinet	2,695
Leonardo DRS Inc	2,523

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Royce US Smaller Companies Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	14,862
EnPro Industries Inc	1,156
Ziff Davis Inc	966
iShares Russell 2000 Value ETF - ETF	907
Korn Ferry	896
Catalyst Pharmaceuticals Inc	868
Ryerson Holding Corp	823
John Bean Technologies Corp	811
Lazard Ltd 'A'	775
Steven Madden Ltd	764
FormFactor Inc	739
Marcus & Millichap Inc	720
Inter Parfums Inc	703
MKS Instruments Inc	687
Cirrus Logic Inc	653
Innospec Inc	645
Skyline Champion Corp	629
Dun & Bradstreet Holdings Inc	628
Brady Corp 'A'	603
White Mountains Insurance Group Ltd	582
Fabrinet	569
Cass Information Systems Inc	553
Houlihan Lokey Inc 'A'	552
AMN Healthcare Services Inc	540
Carter's Inc	539
Kadant Inc	533
Kennedy-Wilson Holdings Inc	528
Louisiana-Pacific Corp	512
ESCO Technologies Inc	492
Brunswick Corp/DE	449
Crane NXT Co	442
Vishay Precision Group Inc	434
Bio-Techne Corp	432

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	14,917
Avid Technology Inc	1,550
Ironwood Pharmaceuticals Inc 'A'	988
Forward Air Corp	951
Computer Task Group Inc	895
iShares Russell 2000 Value ETF - ETF	834
Cohu Inc	658
Inter Parfums Inc	608
Heritage-Crystal Clean Inc	597
FormFactor Inc	582
Harmony Biosciences Holdings Inc	570
Onto Innovation Inc	570
Louisiana-Pacific Corp	548
Simulations Plus Inc	524
FARO Technologies Inc	481
Wolverine World Wide Inc	479
MKS Instruments Inc	448
Kulicke & Soffa Industries Inc	408
IAA Inc	404
Enovis Corp	381
Arcosa Inc	346
Skyline Champion Corp	333
Bio-Techne Corp	329
Esab Corp	328

FTGF Martin Currie Global Long-Term Unconstrained Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	15,505
Estee Lauder Cos Inc/The 'A'	5,133
Mettler-Toledo International Inc	4,898
Adyen NV, 144A	4,849
Croda International Plc	2,371
CSL Ltd	1,292
Moncler SpA	766
NVIDIA Corp	591
ASML Holding NV	496
Microsoft Corp	461
Linde Plc	424
L'Oreal SA	382
Ferrari NV	363
Atlas Copco AB	337
ResMed Inc	337
Mastercard Inc	322
Coloplast A/S	312
Kingspan Group Plc	294
ANSYS Inc	252
Pernod Ricard SA	260

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	14,932
AIA Group Ltd	4,417
Kerry Group Plc	3,252
NVIDIA Corp	2,678
ASML Holding NV	1,202
Microsoft Corp	1,144
Linde Plc	1,023
Moncler SpA	977
L'Oreal SA	900
Ferrari NV	897
Atlas Copco AB	818
ResMed Inc	783
Mastercard Inc	774
Kingspan Group Plc	729
Coloplast A/S	708
ANSYS Inc	620
Pernod Ricard SA	604
Hexagon AB	593
Adobe Inc	585
Zoetis Inc	585
CSL Ltd	581
NIKE Inc	559
Masimo Corp	545
Assa Abloy AB	533
Veeva Systems Inc 'A'	517
Kering SA	502
Autodesk Inc	468
Wuxi Biologics Cayman Inc, 144A	454
Croda International Plc	452
Adyen NV, 144A	446

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

Statement of Major Portfolio Changes – *(continued)*

FTGF Martin Currie Asia Pacific Urban Trends Income Fund

MAJOR PURCHASES	COST (in 000's) $
Link REIT	674
Indus Towers Ltd	647
Aurizon Holdings Ltd	539
CLP Holdings Ltd	433
Guangdong Investment Ltd	388
Chorus Ltd	329
Scentre Group	274
Vicinity Ltd	246
Charter Hall Retail REIT	203
Embassy Office Parks REIT	194
AGL Energy Ltd	190
Digital Telecommunications Infrastructure Fund	167
NETLINK NBN TRUST	141
Manila Electric Co	121
Capitaland India Trust	109
HK Electric Investments & HK Electric Investments Ltd	64
Fortune Real Estate Investment Trust	51
Wharf Real Estate Investment Co Ltd	47
APA Group	40
Westports Holdings Bhd	31

MAJOR SALES	PROCEEDS (in 000's) $
NHPC Ltd	774
AGL Energy Ltd	648
Transurban Group	622
CLP Holdings Ltd	603
CapitaLand Integrated Commercial Trust	577
Contact Energy Ltd	497
HK Electric Investments & HK Electric Investments Ltd	402
Region RE Ltd	398
China Tower Corp Ltd, 144A	319
Power Grid Corp of India Ltd	318
Chorus Ltd	239
Charter Hall Retail REIT	214
China Merchants Port Holdings Co Ltd	208
Link REIT	204
Indus Towers Ltd	188
Guangdong Investment Ltd	184
Vicinity Ltd	183
Scentre Group	182
Aurizon Holdings Ltd	178
GPT Group/The	172
Embassy Office Parks REIT	165
Fortune Real Estate Investment Trust	143
Digital Telecommunications Infrastructure Fund	112
Westports Holdings Bhd	112
Yuexiu Transport Infrastructure Ltd	103
Capitaland India Trust	98
Mapletree Industrial Trust	95

FTGF Martin Currie Global Emerging Markets Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	2,694
HDFC Bank Ltd	528
Bank Negara Indonesia Persero Tbk PT	303
Capitec Bank Holdings Ltd	209
Dr Sulaiman Al Habib Medical Services Group Co	209
Wuxi Biologics Cayman Inc, 144A	178

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	2,453
ICICI Bank Ltd	465
Samsung Electronics Co Ltd	314
Bank Rakyat Indonesia Persero Tbk PT	250
EPAM Systems Inc	212
Taiwan Semiconductor Manufacturing Co Ltd	207
SK Hynix Inc	179
Tencent Holdings Ltd	157
Globalwafers Co Ltd	95
HDFC Bank Ltd	92
Alibaba Group Holding Ltd ADR	86
Jio Financial Services Ltd	82
Reliance Industries Ltd	78
Titan Co Ltd	77
AIA Group Ltd	65
Meituan 'B', 144A	60
WEG SA	59
Antofagasta Plc	54
Ping An Insurance Group Co of China Ltd	54
Grupo Financiero Banorte SAB de CV	51

FTGF Martin Currie European Unconstrained Fund^

MAJOR PURCHASES	COST (in 000's) €
Adyen NV, 144A	6,153
BE Semiconductor Industries NV	4,205
Croda International Plc	3,558
Sartorius Stedim Biotech	2,401
Moncler SpA	2,007
ASML Holding NV	928
L'Oreal SA	498
Atlas Copco AB	470
Linde Plc	454
Mettler-Toledo International Inc	438
Hexagon AB	421
Dassault Systemes SE	415
Assa Abloy AB	407
Kering SA	394
Nemetschek SE	368
Coloplast A/S	361
Kingspan Group	347
Partners Group Holding AG	297
Pernod Ricard SA	288
Infineon Technologies AG	248

MAJOR SALES	PROCEEDS (in 000's) €
Kerry Group Plc	5,337
Infineon Technologies AG	4,214
Ferrari NV	3,406
Allfunds Group Plc	3,283
Mettler-Toledo International Inc	2,543
Dr. Martens Plc	1,295
ASML Holding NV	734
Moncler SpA	580
L'Oreal SA	435
Kering SA	406
Linde Plc	392
Sartorius Stedim Biotech	376
Atlas-Copco AB	367
Kingspan Group	361
Assa Abloy AB	350
Dassault Systemes SE	334
Hexagon AB	330
Coloplast A/S	328
Nemetschek SE	324
Pernod Ricard SA	288
Partners Group Holding AG	268

^ *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 2023:

Reverse Repurchase Agreements

FTGF Western Asset US Government Liquidity Fund

Counterparty	Country of Incorporation	Gross Aggregate Notional Value ('000) $	Absolute Fair Value ('000) $	% of Net Asset Value
Canadian Imperial Bank of Commerce	Canada	50,000	50,000	5.39
HSBC Bank (USA)	United Kingdom	55,000	55,000	5.92
JP Morgan Securities LLC	United States	80,000	80,000	8.61
Royal Bank of Canada	Canada	50,000	50,000	5.38
TD Securities (USA) LLC	Canada	12,520	12,520	1.35
		247,520	247,520	26.65

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 2023:

Fund	Collateral Issuer*	Currency	Aggregate value of collateral held (000's)
FTGF Western Asset US Government Liquidity Fund	United States**	US Dollar	$252,499

* Where there are less than ten collateral issuers as at 31 August 2023, 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 2023:

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	$252,499

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 2023:

Fund	Type of derivative/collateral	Less than 1 day (000's)	1 day to 1 week (000's)	1 week to 1 month (000's)	1 month to 3 months (000's)	3 months to 1 year (000's)	Above 1 year (000's)	Open maturity (000's)	Total (000's)
FTGF Western Asset US Government Liquidity Fund	Reverse Repurchase Agreements	-	$247,520	-	-	-	-	-	$247,520
	Non-Cash Collateral Received	-	-	-	$13,005	$33,500	$205,994	-	$252,499

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 2023, 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.

[This Page Intentionally Left Blank]

FRANKLIN
TEMPLETON