

US Dollar Core Bond Fund

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
BONDS				Guernsey			
	Australia			USD 419,000	Credit Suisse Group Funding Guernsey Ltd '144A' 2.75% 26/3/2020	417,413	0.08
USD 82,000	Woodside Finance Ltd '144A' 3.65% 5/3/2025	75,880	0.01	USD 335,000	Credit Suisse Group Funding Guernsey Ltd '144A' 4.875% 15/5/2045	329,810	0.06
	Brazil					747,223	0.14
USD 1,195,000	Brazilian Government International Bond 4.25% 7/1/2025*	1,118,745	0.21		Indonesia		
USD 910,000	HSBC Bank Brasil SA - Banco Multiplo '144A' 4% 11/5/2016	919,100	0.17	USD 355,000	Indonesia Government International Bond '144A' 5.375% 17/10/2023	373,637	0.07
		2,037,845	0.38	USD 124,000	Indonesia Government International Bond '144A' 6.625% 17/2/2037	135,625	0.03
	Canada			USD 251,000	Perusahaan Penerbit SBSN Indonesia III '144A' 4.325% 28/5/2025	238,764	0.04
USD 131,000	Agrium Inc 4.125% 15/3/2035	115,468	0.02			748,026	0.14
USD 1,468,000	Bank of Nova Scotia/The 1.3% 21/7/2017	1,468,146	0.28		Italy		
USD 730,000	Bank of Nova Scotia/The 2.8% 21/7/2021	732,672	0.14	EUR 32,468	AUTO ABS Srl '2012-2 A' 2.8% 27/4/2025	36,585	0.01
USD 169,000	Manulife Financial Corp 3.4% 17/9/2015	169,197	0.03		Luxembourg		
USD 380,000	MEG Energy Corp '144A' 7% 31/3/2024	312,550	0.06	USD 723,000	Actavis Funding SCS 2.35% 12/3/2018	723,242	0.13
USD 30,000	Nexen Energy ULC 5.875% 10/3/2035	33,606	0.01	USD 2,456,000	Actavis Funding SCS 3% 12/3/2020	2,440,851	0.46
USD 520,000	Novelis Inc 8.75% 15/12/2020	520,325	0.10	USD 200,000	Altice Luxembourg SA '144A' 7.625% 15/2/2025	191,020	0.04
USD 662,000	Royal Bank of Canada 2.15% 6/3/2020	663,061	0.12	USD 150,000	Intelsat Jackson Holdings SA 5.5% 1/8/2023	133,125	0.02
USD 115,000	TransCanada PipeLines Ltd 1.875% 12/1/2018	115,491	0.02			3,488,238	0.65
USD 140,000	TransCanada PipeLines Ltd 2.5% 1/8/2022	131,002	0.02		Mexico		
USD 247,000	TransCanada PipeLines Ltd 4.625% 1/3/2034	238,514	0.05	USD 460,000	America Movil SAB de CV 2.375% 8/9/2016	464,940	0.09
USD 371,000	Valeant Pharmaceuticals International Inc '144A' 6.125% 15/4/2025	383,614	0.07	MXN 14,240,000	Mexican Bonos 4.75% 14/6/2018	842,686	0.16
		4,883,646	0.92	MXN 3,200,000	Mexican Bonos 5% 11/12/2019	187,550	0.03
	Cayman Islands			MXN 7,000,000	Mexican Bonos 8% 7/12/2023	469,531	0.09
USD 43,000	Transocean Inc 6.8% 15/3/2038	28,165	0.01	USD 1,714,000	Mexico Government International Bond 4% 2/10/2023	1,737,578	0.33
USD 226,000	XLIT Ltd 2.3% 15/12/2018	227,469	0.04	USD 168,000	Mexico Government International Bond 4.75% 8/3/2044	157,754	0.03
		255,634	0.05	USD 68,000	Mexico Government International Bond 5.55% 21/1/2045	71,341	0.01
	Colombia			USD 20,000	Mexico Government International Bond 6.05% 11/1/2040	22,550	0.00
USD 535,000	Colombia Government International Bond 4% 26/2/2024	519,445	0.10			3,953,930	0.74
	Curacao				Netherlands		
USD 100,000	Teva Pharmaceutical Finance Co BV 3.65% 10/11/2021	99,679	0.02	USD 313,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 4.375% 4/8/2025	313,829	0.06
	France			USD 440,000	Schaeffler Holding Finance BV '144A' 6.75% 15/11/2022	473,000	0.09
USD 146,000	Orange SA 5.5% 6/2/2044	157,401	0.03	USD 727,000	Shell International Finance BV 2.125% 11/5/2020	721,660	0.13
	Germany			USD 113,000	Shell International Finance BV 3.625% 21/8/2042	98,285	0.02
USD 344,000	Deutsche Bank AG/London 1.875% 13/2/2018	342,619	0.07	USD 652,000	Shell International Finance BV 4.125% 11/5/2035	635,403	0.12
EUR 1,850,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	2,206,099	0.41			2,242,177	0.42
		2,548,718	0.48				

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
	Norway			USD 500,000	AbbVie Inc 2.5% 14/5/2020	495,176	0.09
USD 400,000	Statoil ASA 2.9% 8/11/2020	408,355	0.08	USD 362,000	AbbVie Inc 2.9% 6/11/2022	351,260	0.07
	Peru			USD 271,000	AbbVie Inc 4.4% 6/11/2042	251,639	0.05
USD 285,000	Peruvian Government International Bond 7.35% 21/7/2025	362,663	0.07	USD 181,000	AbbVie Inc 4.5% 14/5/2035	174,911	0.03
	Russian Federation			USD 250,000	ACAS CLO 2012-1 Ltd '2012-1AR BR' '144A' FRN 20/9/2023	249,837	0.05
RUB 20,875,000	Russian Federal Bond - OFZ 7% 16/8/2023	239,449	0.04	USD 250,000	ACAS CLO Ltd '2015-2A B' '144A' FRN 28/10/2027	248,575	0.05
RUB 3,920,000	Russian Federal Bond - OFZ 7.6% 20/7/2022	47,848	0.01	USD 835,000	ACE Securities Corp Home Equity Loan Trust Series '2006-CW1 A2D' FRN 25/7/2036	469,051	0.09
		287,297	0.05	USD 500,000	Adirondack Park CLO Ltd '2013-1A B' '144A' FRN 15/4/2024	495,051	0.09
	Slovenia			USD 200,002	Adjustable Rate Mortgage Trust '2005-12 4A1' FRN 25/3/2036	150,073	0.03
EUR 732,000	Slovenia Government Bond 2.25% 25/3/2022	867,202	0.16	USD 149,000	Adobe Systems Inc 3.25% 1/2/2025	143,199	0.03
USD 251,000	Slovenia Government International Bond '144A' 4.125% 18/2/2019	265,433	0.05	USD 97,000	Aetna Inc 4.125% 15/11/2042	88,863	0.02
		1,132,635	0.21	USD 185,000	Aetna Inc 4.5% 15/5/2042	180,658	0.03
	Sweden			USD 151,000	Aflac Inc 3.625% 15/6/2023	151,823	0.03
USD 552,000	Swedbank AB '144A' 2.2% 4/3/2020	549,021	0.10	USD 59,000	Alabama Power Co 2.8% 1/4/2025	56,277	0.01
	Switzerland			USD 140,000	Allstate Corp/The 3.15% 15/6/2023	139,479	0.03
USD 250,000	Credit Suisse/New York NY 3% 29/10/2021	249,328	0.05	USD 470,000	Ally Financial Inc 4.125% 13/2/2022	459,425	0.09
	Turkey			USD 250,000	Ally Financial Inc 5.125% 30/9/2024	252,812	0.05
USD 1,145,000	Turkey Government International Bond 5.75% 22/3/2024	1,220,891	0.23	USD 250,000	ALM V Ltd '2012-5A A2R' '144A' FRN 18/10/2027	249,899	0.05
USD 140,000	Turkish Airlines 2015-1 Class A Pass Through Trust '144A' 4.2% 15/3/2027	139,632	0.02	USD 305,000	ALM XIV Ltd '2014-14A A1' '144A' FRN 28/7/2026	303,245	0.06
		1,360,523	0.25	USD 586,530	Alternative Loan Trust '2005-56 4A1' FRN 25/11/2035	493,892	0.09
	United Kingdom			USD 115,088	Alternative Loan Trust '2005-72 A3' FRN 25/1/2036	94,706	0.02
USD 741,000	Abbey National Treasury Services Plc/London 2.375% 16/3/2020	738,693	0.14	USD 238,763	Alternative Loan Trust '2006-OA9 2A1B' FRN 20/7/2046	179,981	0.03
USD 54,000	Aon Plc 4.75% 15/5/2045	52,348	0.01	USD 507,064	Alternative Loan Trust '2006-OA6 1A2' FRN 25/7/2046	444,510	0.08
USD 247,000	Barclays Plc 2.75% 8/11/2019	246,870	0.04	USD 732,556	Alternative Loan Trust '2006-OA16 A2' FRN 25/10/2046	646,605	0.12
USD 409,000	Barclays Plc 2.875% 8/6/2020	408,753	0.08	USD 453,834	Alternative Loan Trust '2006-OA14 1A1' FRN 25/11/2046	386,782	0.07
USD 234,000	Barclays Plc 3.65% 16/3/2025	223,541	0.04	USD 195,325	Alternative Loan Trust '2005-80CB 4A1' 6% 25/2/2036	166,697	0.03
USD 751,000	BP Capital Markets Plc 2.237% 10/5/2019	753,021	0.14	USD 318,690	Alternative Loan Trust '2007-9T1 1A1' 6% 25/5/2037	272,091	0.05
USD 46,000	Enscoc Plc 5.75% 1/10/2044	34,961	0.00	USD 245,000	Altice US Finance I Corp '144A' 5.375% 15/7/2023	242,856	0.05
USD 213,000	GlaxoSmithKline Capital Plc 2.85% 8/5/2022	210,651	0.04	USD 210,000	Altria Group Inc 2.625% 14/1/2020	210,206	0.04
USD 200,000	Royal Bank of Scotland Group Plc FRN 10/8/2020 (Perpetual)	203,300	0.04	USD 148,000	Altria Group Inc 2.85% 9/8/2022	142,757	0.03
USD 423,000	Standard Chartered Plc '144A' 2.25% 17/4/2020	418,028	0.08	USD 87,000	Altria Group Inc 4.25% 9/8/2042	78,002	0.01
USD 164,000	Vodafone Group Plc 2.5% 26/9/2022	150,463	0.03	USD 370,000	Amazon.com Inc 2.6% 5/12/2019	374,681	0.07
		3,440,629	0.64	USD 653,000	American Airlines 2015-1 Class A Pass Through Trust 3.375% 1/5/2027	634,226	0.12
	United States			USD 221,000	American Airlines Group Inc '144A' 4.625% 1/3/2020	218,237	0.04
USD 134,000	21st Century Fox America Inc 3.7% 15/9/2024	132,094	0.02	USD 906,000	American Express Credit Corp 1.125% 5/6/2017	899,262	0.17
USD 93,000	21st Century Fox America Inc 4.75% 15/9/2044	89,910	0.02				
USD 281,000	21st Century Fox America Inc 7.625% 30/11/2028	360,386	0.07				
USD 509,000	Abbott Laboratories 2.55% 15/3/2022	497,558	0.09				

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 557,000	American Express Credit Corp 2.25% 15/8/2019	556,288	0.10	USD 65,000	Banc of America Commercial Mortgage Trust '2007-1 AMFX' FRN 15/1/2049	67,528	0.01
USD 714,000	American Express Credit Corp 2.375% 26/5/2020	709,268	0.13	USD 580,416	Banc of America Commercial Mortgage Trust '2007-3 A1A' FRN 10/6/2049	614,118	0.12
USD 97,917	American Homes 4 Rent '2014-SFR1 A' '144A' FRN 17/6/2031	96,902	0.02	USD 265,000	Banc of America Commercial Mortgage Trust '2007-3 AJ' FRN 10/6/2049	273,658	0.05
USD 251,000	American International Group Inc 3.375% 15/8/2020	260,012	0.05	USD 125,000	Banc of America Commercial Mortgage Trust '2007-5 AM' FRN 10/2/2051	132,076	0.02
USD 176,000	American International Group Inc 3.75% 10/7/2025	177,006	0.03	USD 219,000	Banc of America Commercial Mortgage Trust '2006-6 AJ' 5.421% 10/10/2045	223,580	0.04
USD 169,000	American International Group Inc 3.875% 15/1/2035	154,552	0.03	USD 138,000	Bank of America Corp FRN 17/3/2025 (Perpetual)	135,757	0.03
USD 144,000	American International Group Inc 4.375% 15/1/2055	131,113	0.02	USD 1,161,000	Bank of America Corp 2.25% 21/4/2020	1,142,476	0.21
USD 169,000	American International Group Inc 4.5% 16/7/2044	161,899	0.03	USD 568,000	Bank of America Corp 3.3% 11/1/2023	561,246	0.11
USD 164,000	American Tower Corp 3.45% 15/9/2021	162,867	0.03	USD 1,001,000	Bank of America Corp 3.875% 1/8/2025	1,012,010	0.19
USD 44,000	American Tower Corp 3.5% 31/1/2023	41,985	0.01	USD 638,000	Bank of America Corp 3.95% 21/4/2025	618,609	0.12
USD 46,000	American Tower Corp 5% 15/2/2024	48,159	0.01	USD 552,000	Bank of America Corp 4% 22/1/2025	541,847	0.10
USD 371,000	AmerisourceBergen Corp 1.15% 15/5/2017	368,727	0.07	USD 58,000	Bank of America Corp 4.875% 1/4/2044	60,873	0.01
USD 70,000	AmerisourceBergen Corp 3.25% 1/3/2025	67,711	0.01	USD 528,000	Bank of New York Mellon Corp/The 2.1% 15/1/2019	527,219	0.10
USD 70,000	AmerisourceBergen Corp 4.25% 1/3/2045	65,747	0.01	USD 457,000	Bank of New York Mellon Corp/The 3% 24/2/2025	444,791	0.08
USD 362,000	Amgen Inc 2.125% 1/5/2020	354,218	0.07	USD 120,000	Baxalta Inc '144A' 4% 23/6/2025	120,144	0.02
USD 358,000	Amgen Inc 3.125% 1/5/2025	340,384	0.06	USD 340,000	Bay Area Toll Authority 5% 1/10/2054	369,170	0.07
USD 151,000	Amgen Inc 4.4% 1/5/2045	141,948	0.03	USD 140,000	Bay Area Toll Authority 7.043% 1/4/2050	190,260	0.04
USD 234,000	Amgen Inc 5.65% 15/6/2042	256,939	0.05	USD 166,100	Bayview Commercial Asset Trust '2008-4 A3' '144A' FRN 25/7/2038	165,473	0.03
USD 141,000	Anadarko Petroleum Corp 4.5% 15/7/2044	129,154	0.02	USD 1,019,084	Bayview Financial Revolving Asset Trust '2004-B A1' '144A' FRN 28/5/2039	794,049	0.15
USD 132,000	Anadarko Petroleum Corp 7.95% 15/6/2039	168,968	0.03	USD 158,713	Bayview Opportunity Master Fund (Step-up coupon) '2014-16RP A' '144A' FRN 28/11/2029	159,361	0.03
USD 250,000	Anchorage Capital CLO 6 Ltd '2015-6A A1' '144A' FRN 15/4/2027	247,970	0.05	USD 60,385	Bayview Opportunity Master Fund '2012-4NR3 A' '144A' FRN 28/2/2035	60,634	0.01
USD 99,000	Anheuser-Busch InBev Worldwide Inc 3.75% 15/7/2042	88,263	0.02	USD 153,824	Bayview Opportunity Master Fund (Step-up coupon) '2015-3 A1' '144A' 3.623% 28/4/2030	154,464	0.03
USD 761,000	Anthem Inc 1.875% 15/1/2018	757,878	0.14	USD 279,000	BB&T Corp 2.45% 15/1/2020	279,697	0.05
USD 1,069,000	Anthem Inc 2.3% 15/7/2018	1,070,141	0.20	USD 280,000	BBCMS Trust '2015-SLP D' '144A' FRN 15/2/2028	277,969	0.05
USD 509,000	Anthem Inc 3.3% 15/1/2023	494,724	0.09	USD 370,000	BBCMS Trust '2015-VFM A2' '144A' 3.375% 12/3/2036	371,915	0.07
USD 124,000	Anthem Inc 4.65% 15/8/2044	117,755	0.02	USD 120,737	BCMSC Trust '2000-A A2' FRN 15/6/2030	65,396	0.01
USD 1,806,000	Apple Inc 2% 6/5/2020	1,798,035	0.34	USD 112,079	BCMSC Trust '2000-A A3' FRN 15/6/2030	62,663	0.01
USD 912,000	Apple Inc 2.1% 6/5/2019	922,172	0.17	USD 192,410	BCMSC Trust '2000-A A4' FRN 15/6/2030	113,635	0.02
USD 121,000	Apple Inc 3.45% 9/2/2045	103,152	0.02				
USD 45,000	Arizona Health Facilities Authority 5% 1/1/2044	49,193	0.01				
USD 234,000	AT&T Inc 2.3% 11/3/2019	233,382	0.04				
USD 190,000	AT&T Inc 2.375% 27/11/2018	191,082	0.04				
USD 614,000	AT&T Inc 2.45% 30/6/2020	602,169	0.11				
USD 881,000	AT&T Inc 3% 30/6/2022	848,690	0.16				
USD 202,000	AT&T Inc 3.4% 15/5/2025	193,100	0.04				
USD 336,000	AT&T Inc 3.875% 15/8/2021	345,177	0.06				
USD 338,000	AT&T Inc 4.3% 15/12/2042	290,190	0.05				
USD 122,000	AT&T Inc 4.75% 15/5/2046	112,090	0.02				
USD 150,000	Audatex North America Inc '144A' 6.125% 1/11/2023	149,437	0.03				
USD 99,178	B2R Mortgage Trust '2015-1 A1' '144A' 2.524% 15/5/2048	98,419	0.02				
USD 220,000	BAMLL Commercial Mortgage Securities Trust '2015-200P F' '144A' FRN 14/4/2033	193,211	0.04				

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USD 103,561	Bear Stearns ALT-A Trust '2006-6 1A1' FRN 25/11/2036	79,629	0.01	USD 275,000	Boston Scientific Corp 2.85% 15/5/2020	273,719	0.05
USD 107,144	Bear Stearns Asset Backed Securities I Trust '2007-FS1 1A3' FRN 25/5/2035	87,147	0.02	USD 358,000	Boston Scientific Corp 3.85% 15/5/2025	346,717	0.07
USD 232,351	Bear Stearns Asset Backed Securities I Trust '2006-HE7 1A2' FRN 25/9/2036	189,123	0.04	USD 122,000	Bristol-Myers Squibb Co 4.5% 1/3/2044	129,553	0.02
USD 282,204	Bear Stearns Asset Backed Securities I Trust '2006-HE10 22A' FRN 25/12/2036	220,597	0.04	USD 111,000	Burlington Northern Santa Fe LLC 3% 15/3/2023	107,760	0.02
USD 251,807	Bear Stearns Asset Backed Securities I Trust (Step-up coupon) '2005-AC9 A5' 5.75% 25/12/2035	224,967	0.04	USD 91,000	Burlington Northern Santa Fe LLC 4.15% 1/4/2045	82,253	0.02
USD 287,057	Bear Stearns Asset Backed Securities I Trust (Step-up coupon) '2006-AC1 1A2' 5.75% 25/2/2036	238,084	0.04	USD 4,054,000	BWAY 2015-1740 Mortgage Trust '2015-1740 XA' '144A' FRN 13/1/2035	221,288	0.04
USD 94,000	Bear Stearns Commercial Mortgage Securities Trust '2007-PW16 AM' FRN 11/6/2040	99,184	0.02	USD 100,000	BXHTL Mortgage Trust '2015-JWRZ DR3' '144A' FRN 15/5/2029	97,000	0.02
USD 686,683	Bear Stearns Commercial Mortgage Securities Trust '2007-PW15 A1A' 5.317% 11/2/2044	719,306	0.13	USD 120,000	BXHTL Mortgage Trust '2015-JWRZ GL3' '144A' FRN 15/5/2029	114,178	0.02
USD 30,585	Bear Stearns Commercial Mortgage Securities Trust '2007-PW17 A3' 5.736% 11/6/2050	30,551	0.01	USD 150,000	California Resources Corp 6% 15/11/2024	113,250	0.02
USD 100,000	Bear Stearns Second Lien Trust '2007-SV1A M1' '144A' FRN 25/12/2036	93,694	0.02	USD 242,000	Capital One Financial Corp FRN 1/6/2020 (Perpetual)	241,017	0.05
USD 257,000	Becton Dickinson and Co 1.45% 15/5/2017	255,814	0.05	USD 868,000	Capital One NA/Mclean VA 2.95% 23/7/2021	847,755	0.16
USD 94,000	Becton Dickinson and Co 1.8% 15/12/2017	94,014	0.02	USD 150,000	Carefree Portfolio Trust '2014-CARE D' '144A' FRN 15/11/2019	151,238	0.03
USD 370,000	Becton Dickinson and Co 2.675% 15/12/2019	370,858	0.07	USD 885,000	Cartlyle Global Market Strategies CLO 2012-4 Ltd '2012-4A A' '144A' FRN 20/1/2025	885,804	0.17
USD 156,000	Becton Dickinson and Co 3.125% 8/11/2021	154,561	0.03	USD 1,000,000	Carrington Mortgage Loan Trust Series '2006-NC2 A3' FRN 25/6/2036	839,811	0.16
USD 33,000	Becton Dickinson and Co 4.685% 15/12/2044	32,759	0.01	USD 130,000	Carrington Mortgage Loan Trust Series '2006-NC3 A4' FRN 25/8/2036	82,371	0.02
USD 290,000	Benefit Street Partners CLO II Ltd '2013-IIA A1' '144A' FRN 15/7/2024	287,741	0.05	USD 300,000	Carrington Mortgage Loan Trust Series '2006-NC5 A3' FRN 25/1/2037	179,293	0.03
USD 130,000	Berkshire Hathaway Energy Co 2.4% 1/2/2020	129,968	0.02	USD 100,000	Carrington Mortgage Loan Trust Series '2006-NC5 A4' FRN 25/1/2037	60,425	0.01
USD 125,000	Berkshire Hathaway Energy Co 3.5% 1/2/2025	125,626	0.02	USD 265,000	Caterpillar Inc 4.75% 15/5/2064	266,258	0.05
USD 141,000	Berkshire Hathaway Finance Corp 4.3% 15/5/2043	134,753	0.03	USD 249,000	CBS Corp 2.3% 15/8/2019*	246,670	0.05
USD 125,000	BHMS 2014-ATLS Mortgage Trust '2014-ATLS AFL' '144A' FRN 5/7/2033	124,598	0.02	USD 134,000	CCO Safari II LLC '144A' 3.579% 23/7/2020	133,956	0.03
USD 750,000	BlueMountain CLO 2013-1 Ltd '2013-1A A1' '144A' FRN 15/5/2025	742,420	0.14	USD 760,000	CCO Safari II LLC '144A' 4.464% 23/7/2022	756,423	0.14
USD 700,000	BlueMountain CLO 2015-3 Ltd '2015-3A A1' '144A' FRN 20/10/2027	697,477	0.13	USD 276,000	CCO Safari II LLC '144A' 6.384% 23/10/2035	281,620	0.05
USD 172,000	BorgWarner Inc 3.375% 15/3/2025	168,617	0.03	USD 350,000	CD 2006-CD3 Mortgage Trust '2006-CD3 AM' 5.648% 15/10/2048	364,073	0.07
USD 344,000	Boston Scientific Corp 2.65% 1/10/2018	346,819	0.07	USD 276,000	CDGJ Commercial Mortgage Trust '2014-BXCH A' '144A' FRN 15/12/2027	276,246	0.05
				USD 150,000	CDW LLC / CDW Finance Corp 5% 1/9/2023	148,125	0.03
				USD 227,000	Celgene Corp 2.25% 15/5/2019	224,980	0.04
				USD 275,000	Celgene Corp 3.25% 15/8/2022	267,726	0.05
				USD 99,000	CenterPoint Energy Houston Electric LLC 4.5% 1/4/2044	102,692	0.02

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 40,000	Central Texas Turnpike System 5% 15/8/2037	44,124	0.01	USD 351,000	Citigroup Inc 3.875% 26/3/2025	340,241	0.06
USD 594,000	Chevron Corp 1.961% 3/3/2020	588,632	0.11	USD 40,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2043	44,952	0.01
USD 103,000	Chevron Corp 2.193% 15/11/2019	103,668	0.02	USD 75,000	City of Charleston SC Waterworks & Sewer System Revenue 5% 1/1/2045	85,812	0.02
USD 30,049	CHL Mortgage Pass-Through Trust '2004-29 1A1' FRN 25/2/2035	28,631	0.01	USD 45,000	City of Tulare CA Sewer Revenue 5% 15/11/2045	50,093	0.01
USD 2,239,874	CHL Mortgage Pass-Through Trust '2006-OA4 A1' FRN 25/4/2046	1,243,166	0.23	USD 140,000	City Public Service Board of San Antonio TX 5.808% 1/2/2041	177,262	0.03
USD 292,783	CHL Mortgage Pass-Through Trust '2006-OA5 2A1' FRN 25/4/2046	238,710	0.04	USD 218,000	Cleveland Electric Illuminating Co/The 5.95% 15/12/2036	241,225	0.05
USD 246,271	CHLUPA Trust '2013-VM A' '144A' 3.326% 15/8/2020	246,579	0.05	USD 438,000	CMS Energy Corp 3.875% 1/3/2024	444,040	0.08
USD 80,000	Chrysler Capital Auto Receivables Trust 1.76% 15/8/2019	79,917	0.02	USD 140,000	COBALT CMBS Commercial Mortgage Trust '2007-C3 AM' FRN 15/5/2046	149,012	0.03
USD 285,000	Chrysler Capital Auto Receivables Trust '2013-BA B' '144A' 1.78% 17/6/2019	285,848	0.05	USD 180,000	Colony American Homes '2015-1A A' '144A' FRN 17/7/2032	178,251	0.03
USD 345,000	Chrysler Capital Auto Receivables Trust '2013-BA C' '144A' 2.24% 16/9/2019	346,188	0.06	USD 45,000	Colorado Health Facilities Authority 5.25% 1/1/2045	48,660	0.01
USD 105,000	Chrysler Capital Auto Receivables Trust 2.28% 15/11/2019	105,251	0.02	USD 227,000	Comcast Corp 3.375% 15/8/2025	225,074	0.04
USD 888,841	CIFC Funding 2011-I Ltd '2011-1AR A1R' '144A' FRN 19/1/2023	889,983	0.17	USD 471,000	Comcast Corp 4.4% 15/8/2035	475,324	0.09
USD 200,000	CIFC Funding 2012-II Ltd '2012-2A A1R' '144A' FRN 5/12/2024	199,924	0.04	USD 122,000	Comcast Corp 4.6% 15/8/2045	124,706	0.02
USD 250,000	CIFC Funding 2014-II Ltd '2014-2A A1L' '144A' FRN 24/5/2026	248,313	0.05	USD 320,000	COMM 2007-C9 Mortgage Trust '2007-C9 AJFL' '144A' FRN 10/12/2049	310,284	0.06
USD 300,000	CIFC Funding 2014-V Ltd '2014-5A A1' '144A' FRN 17/1/2027	300,080	0.06	USD 806,000	COMM 2014-277P Mortgage Trust '2014-277P A' '144A' FRN 10/8/2049	832,374	0.16
USD 170,000	CIFC Funding 2015-III Ltd '2015-3A B' '144A' FRN 19/10/2027	168,987	0.03	USD 100,000	COMM 2014-FL4 Mortgage Trust '2014-FL4 D' '144A' FRN 13/7/2031	99,893	0.02
USD 501,000	Cigna Corp 3.25% 15/4/2025	475,703	0.09	USD 200,000	COMM 2014-FL5 Mortgage Trust '2014-FL5 D' '144A' FRN 15/10/2031	186,488	0.03
USD 118,000	Cisco Systems Inc 2.125% 1/3/2019	119,071	0.02	USD 10,000,000	COMM 2015-3BP Mortgage Trust '2015-3BP XA' '144A' FRN 10/2/2035	88,850	0.02
USD 300,000	Citigroup Commercial Mortgage Trust '2015-SSHP A' '144A' FRN 15/9/2017	300,319	0.06	USD 1,994,412	COMM 2015-CCRE22 Mortgage Trust 1.169% 10/3/2048	133,513	0.03
USD 121,000	Citigroup Commercial Mortgage Trust '2014-388G A' '144A' FRN 15/6/2033	120,634	0.02	USD 2,177,582	COMM 2015-CCRE23 Mortgage Trust 1.162% 10/5/2048	146,252	0.03
USD 200,000	Citigroup Commercial Mortgage Trust '2014-388G E' '144A' FRN 15/6/2033	198,161	0.04	USD 7,100,000	COMM 2015-CCRE25 Mortgage Trust '2015-CR25 XA' FRN 10/8/2048	498,665	0.09
USD 200,000	Citigroup Commercial Mortgage Trust '2013-375P E' '144A' FRN 10/5/2035	181,689	0.03	USD 781,258	COMM 2015-LC19 Mortgage Trust '2015-LC19 XA' FRN 10/2/2048	67,840	0.01
USD 320,000	Citigroup Commercial Mortgage Trust '2013-GC11 D' '144A' FRN 10/4/2046	300,178	0.06	USD 195,000	Commercial Mortgage Trust '2014-KYO F' '144A' FRN 11/6/2027	193,892	0.04
USD 402,000	Citigroup Inc FRN 15/8/2020 (Perpetual)	398,886	0.07	USD 16,314	Commercial Mortgage Trust '2013-FL3 A' '144A' FRN 13/10/2028	16,250	0.00
USD 135,000	Citigroup Inc FRN 15/2/2023 (Perpetual)	133,481	0.03	USD 270,000	Commercial Mortgage Trust '2007-GG11 AM' FRN 10/12/2049	287,106	0.05
USD 215,000	Citigroup Inc FRN 15/5/2025 (Perpetual)	206,400	0.04	USD 120,000	Commonwealth Edison Co 4.7% 15/1/2044	126,734	0.02
USD 483,000	Citigroup Inc 1.8% 5/2/2018	480,811	0.09	USD 150,000	Communications Sales & Leasing Inc / CSL Capital LLC (Restricted) '144A' 8.25% 15/10/2023	136,875	0.03
USD 861,000	Citigroup Inc 2.4% 18/2/2020	853,837	0.16	USD 150,000	CONSOL Energy Inc 5.875% 15/4/2022	108,750	0.02
USD 718,000	Citigroup Inc 2.5% 26/9/2018	725,453	0.14				
USD 1,021,000	Citigroup Inc 2.5% 29/7/2019	1,022,210	0.19				
USD 273,000	Citigroup Inc 3.5% 15/5/2023	264,959	0.05				

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 126,000	Consumers Energy Co 3.95% 15/5/2043	122,855	0.02	USD 77,596	CWHEQ Home Equity Loan Trust Series '2006-S5 A4' 5.842% 25/6/2035	75,577	0.01
USD 152,000	Continental Resources Inc/OK 3.8% 1/6/2024	128,516	0.02	USD 49,379	CWHEQ Home Equity Loan Trust Series '2006-S5 A5' 6.155% 25/6/2035	45,127	0.01
USD 138,000	Continental Resources Inc/OK 4.9% 1/6/2044	103,643	0.02	USD 136,541	CWHEQ Revolving Home Equity Loan Resuritization Trust Series '2006-RES 4Q1B' '144A' FRN 15/12/2033	110,820	0.02
USD 1,030,000	Core Industrial Trust '2015-TEXW XA' '144A' FRN 10/2/2034	45,720	0.01	USD 579,000	Daimler Finance North America LLC '144A' 2.25% 2/3/2020	566,028	0.11
USD 540,000	Core Industrial Trust '2015-TEXW A' '144A' 3.077% 10/2/2034	545,719	0.10	USD 419,000	Daimler Finance North America LLC '144A' 2.45% 18/5/2020	416,777	0.08
USD 41,543	Countrywide Asset-Backed Certificates '2006-SPS1 A' FRN 25/12/2025	127,479	0.02	USD 125,217	DBRR Trust '2013-EZ3 A' '144A' FRN 18/12/2049	125,217	0.02
USD 37,007	Countrywide Asset-Backed Certificates '2003-BC3 A2' FRN 25/9/2033	34,386	0.01	USD 555,210	DCP Rights LLC '2014-1A A' '144A' 5.463% 25/10/2044	562,909	0.11
USD 305,561	Countrywide Asset-Backed Certificates '2006-S10 A3' FRN 25/10/2036	249,733	0.05	USD 159,828	Deutsche ALT-A Securities Inc ALT '2007-RS1 A2' '144A' FRN 27/1/2037	263,496	0.05
USD 113,676	Countrywide Asset-Backed Certificates '2006-12 2A2' FRN 25/12/2036	108,428	0.02	USD 555,273	Deutsche Alt-A Securities Mortgage Loan Trust Series '2007-RMP1 A2' FRN 25/12/2036	475,286	0.09
USD 665,469	Countrywide Asset-Backed Certificates '2006-8 2A3' FRN 25/12/2046	604,593	0.11	USD 88,107	Deutsche Alt-A Securities Mortgage Loan Trust Series '2007-OA4 1A1B' FRN 25/8/2047	73,515	0.01
USD 147,055	Countrywide Asset-Backed Certificates '2006-16 1A' FRN 25/12/2046	115,653	0.02	USD 147,000	Devon Energy Corp 5.6% 15/7/2041	150,414	0.03
USD 208,374	Countrywide Asset-Backed Certificates '2007-13 1A' FRN 25/10/2047	176,095	0.03	USD 478,000	DIRECTV Holdings LLC / DIRECTV Financing Co Inc 4.6% 15/2/2021	503,774	0.09
USD 65,592	Countrywide Asset-Backed Certificates (Step-up coupon) '2006-S3 A4' 6.273% 25/1/2029	64,092	0.01	USD 114,000	DIRECTV Holdings LLC / DIRECTV Financing Co Inc 6.375% 1/3/2041	122,834	0.02
USD 188,000	Credit Suisse Commercial Mortgage Trust Series '2006-C3 AM' FRN 15/6/2038	193,234	0.04	USD 448,000	Discover Bank/Greenwood DE 3.1% 4/6/2020	448,219	0.08
USD 224,000	Credit Suisse Commercial Mortgage Trust Series '2007-C4 A1AM' FRN 15/9/2039	238,228	0.04	USD 168,000	Discover Financial Services 3.75% 4/3/2025	159,477	0.03
USD 64,588	Credit Suisse First Boston Mortgage Securities Corp '2005-C3 AJ' 4.771% 15/7/2037	64,577	0.01	USD 641,000	Discover Financial Services 3.85% 21/11/2022	626,882	0.12
USD 159,714	Credit Suisse Mortgage Capital Certificates '2015-5R 3A1' '144A' 4.75% 27/1/2037	159,714	0.03	USD 152,000	Discovery Communications LLC 3.45% 15/3/2025	140,645	0.03
USD 60,000	CSMC Series '2014-4R 16A3' '144A' FRN 27/2/2036	50,629	0.01	USD 150,000	DISH DBS Corp 5% 15/3/2023	133,125	0.02
USD 129,767	CSMC Series '2015-6R 5A1' '144A' FRN 27/3/2036	120,683	0.02	USD 386,000	Dominion Resources Inc/VA 1.95% 15/8/2016	388,702	0.07
USD 187,914	CSMC Series '2015-6R 5A2' '144A' FRN 27/3/2036	99,887	0.02	USD 398,000	Dominion Resources Inc/VA 2.5% 1/12/2019	399,853	0.07
USD 120,000	CSMC Trust '2015-DEAL D' '144A' FRN 15/4/2029	119,556	0.02	USD 87,000	Dow Chemical Co/The 4.375% 15/11/2042	78,840	0.01
USD 135,000	CSX Corp 4.1% 15/3/2044	123,469	0.02	USD 430,000	Dryden XXV Senior Loan Fund '2012-25A A' '144A' FRN 15/1/2025	429,111	0.08
USD 285,000	CVS Health Corp 1.9% 20/7/2018	285,542	0.05	USD 196,000	DTE Electric Co 3.95% 15/6/2042	186,628	0.04
USD 179,000	CVS Health Corp 3.875% 20/7/2025	183,666	0.03	USD 107,000	DTE Energy Co 2.4% 1/12/2019	107,081	0.02
USD 213,000	CVS Health Corp 4% 5/12/2023	222,738	0.04	USD 369,000	DTE Energy Co 3.5% 1/6/2024	368,591	0.07
USD 710,000	CVS Health Corp 4.875% 20/7/2035	737,285	0.14	USD 196,000	Duke Energy Carolinas LLC 3.75% 1/6/2045	182,957	0.03
USD 111,000	CVS Health Corp 5.3% 5/12/2043	120,081	0.02	USD 250,000	Duke Energy Carolinas LLC 4.25% 15/12/2041	251,948	0.05
USD 21,173	CWABS Inc Asset-Backed Certificates Trust '2004-5 A' FRN 25/10/2034	20,852	0.00	USD 62,000	Duke Energy Corp 3.75% 15/4/2024	62,720	0.01
				USD 196,000	Duke Energy Florida LLC 3.85% 15/11/2042	185,026	0.03
				USD 140,000	Eastman Chemical Co 4.8% 1/9/2042	135,843	0.03

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 399,000	Eaton Corp 2.75% 2/11/2022	383,552	0.07	USD 5,055	Fannie Mae Pool '821570' 6% 1/5/2020	5,324	0.00
USD 164,000	Ecolab Inc 2.25% 12/1/2020	163,643	0.03	USD 5,013	Fannie Mae Pool '821758' 6% 1/6/2020	5,321	0.00
USD 46,000	Eli Lilly & Co 2.75% 1/6/2025	44,733	0.01	USD 2,828	Fannie Mae Pool '845490' 6% 1/6/2021	3,044	0.00
USD 105,000	Eli Lilly & Co 3.7% 1/3/2045	97,343	0.02	USD 721,259	Fannie Mae Pool '888430' 5% 1/11/2033	799,936	0.15
USD 150,000	Endo Finance LLC / Endo Finco Inc '144A' 5.375% 15/1/2023	151,687	0.03	USD 861,831	Fannie Mae Pool '888649' 5.5% 1/9/2036	972,332	0.18
USD 413,000	Energy Transfer Partners LP 4.05% 15/3/2025	375,920	0.07	USD 883,526	Fannie Mae Pool '889057' 5% 1/9/2035	979,815	0.18
USD 149,000	Energy Transfer Partners LP 4.15% 1/10/2020	150,411	0.03	USD 431,311	Fannie Mae Pool '889117' 5% 1/10/2035	478,318	0.09
USD 248,000	Energy Transfer Partners LP 4.65% 1/6/2021	250,463	0.05	USD 126,292	Fannie Mae Pool '889218' 6% 1/2/2038	143,948	0.03
USD 906,000	Energy Transfer Partners LP 4.9% 15/3/2035	774,252	0.15	USD 151,512	Fannie Mae Pool '889466' 6% 1/5/2038	172,659	0.03
USD 135,000	Energy Transfer Partners LP 5.15% 1/2/2043	113,472	0.02	USD 47,666	Fannie Mae Pool '889529' 6% 1/3/2038	54,336	0.01
USD 6,000	Energy Transfer Partners LP 5.95% 1/10/2043	5,635	0.00	USD 36,153	Fannie Mae Pool '889983' 6% 1/10/2038	40,947	0.01
USD 101,000	Energy Transfer Partners LP 6.625% 15/10/2036	101,968	0.02	USD 44,371	Fannie Mae Pool '890097' 6% 1/10/2038	50,605	0.01
USD 557,000	Entergy Arkansas Inc 3.7% 1/6/2024	583,121	0.11	USD 56,545	Fannie Mae Pool '890102' 6% 1/12/2038	63,917	0.01
USD 498,000	Enterprise Products Operating LLC 3.7% 15/2/2026	467,437	0.09	USD 433,270	Fannie Mae Pool '931983' 5.5% 1/9/2039	485,607	0.09
USD 161,000	Enterprise Products Operating LLC 3.9% 15/2/2024	157,542	0.03	USD 74,834	Fannie Mae Pool '995002' 5% 1/7/2037	82,990	0.02
USD 514,000	Enterprise Products Operating LLC 4.45% 15/2/2043	438,646	0.08	USD 446,469	Fannie Mae Pool '995066' 5.5% 1/8/2037	503,684	0.09
USD 792,000	EOG Resources Inc 2.45% 1/4/2020	793,416	0.15	USD 82,173	Fannie Mae Pool 'AA7236' 4% 1/6/2039	87,508	0.02
USD 132,000	ERP Operating LP 3.375% 1/6/2025	128,989	0.02	USD 109,558	Fannie Mae Pool 'AB1226' 4.5% 1/7/2040	119,081	0.02
USD 243,000	Exelon Corp 2.85% 15/6/2020	243,097	0.05	USD 56,196	Fannie Mae Pool 'AB3314' 4.5% 1/7/2041	61,088	0.01
USD 237,000	Express Scripts Holding Co 1.25% 2/6/2017	235,938	0.04	USD 76,876	Fannie Mae Pool 'AB7271' 3% 1/12/2042	77,751	0.01
USD 148,000	Express Scripts Holding Co 3.9% 15/2/2022	150,088	0.03	USD 64,941	Fannie Mae Pool 'AB7425' 3% 1/12/2042	65,679	0.01
USD 491,000	Exxon Mobil Corp 1.819% 15/3/2019	491,874	0.09	USD 492,438	Fannie Mae Pool 'AB7458' 3% 1/1/2043	497,980	0.09
USD 405,000	Fannie Mae Connecticut Avenue Securities '2013-C01 M2' FRN 25/10/2023	428,957	0.08	USD 482,846	Fannie Mae Pool 'AB7497' 3% 1/1/2043	488,181	0.09
USD 127,000	Fannie Mae Connecticut Avenue Securities '2014-C01 M2' FRN 25/1/2024	128,077	0.02	USD 571,516	Fannie Mae Pool 'AB7567' 3% 1/1/2043	577,963	0.11
USD 83,868	Fannie Mae Pool '254868' 5% 1/9/2033	93,022	0.02	USD 175,621	Fannie Mae Pool 'AB7755' 3% 1/1/2043	177,592	0.03
USD 1,905	Fannie Mae Pool '555250' 6% 1/2/2018	1,963	0.00	USD 72,474	Fannie Mae Pool 'AB7762' 3% 1/2/2043	73,286	0.01
USD 7,702	Fannie Mae Pool '679548' 5% 1/4/2033	8,543	0.00	USD 72,300	Fannie Mae Pool 'AB8558' 3% 1/2/2043	73,098	0.01
USD 74,134	Fannie Mae Pool '725027' 5% 1/11/2033	82,221	0.02	USD 102,991	Fannie Mae Pool 'AD0207' 6% 1/10/2038	116,759	0.02
USD 7,184	Fannie Mae Pool '725232' 5% 1/3/2034	7,968	0.00	USD 515,933	Fannie Mae Pool 'AD0495' 5.5% 1/2/2035	582,314	0.11
USD 18,132	Fannie Mae Pool '729362' 5% 1/7/2033	20,092	0.00	USD 563,215	Fannie Mae Pool 'AD1030' 4% 1/2/2025	596,129	0.11
USD 25,666	Fannie Mae Pool '745944' 5% 1/12/2033	28,466	0.01	USD 146,656	Fannie Mae Pool 'AD1612' 4.5% 1/2/2025	157,726	0.03
USD 107,476	Fannie Mae Pool '793181' 6% 1/7/2019	113,026	0.02	USD 21,658	Fannie Mae Pool 'AD2907' 4.5% 1/4/2025	23,293	0.00
USD 205,516	Fannie Mae Pool '794412' 6% 1/9/2019	216,682	0.04				
USD 157,455	Fannie Mae Pool '804967' 6% 1/1/2020	166,818	0.03				
USD 24,066	Fannie Mae Pool '806549' FRN 1/1/2035	25,775	0.00				

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

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Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 164,612	Fannie Mae Pool 'AD7992' 4.5% 1/7/2040	179,119	0.03	USD 2,129,718	Fannie Mae Pool 'AL5601' 4% 1/8/2044	2,306,496	0.43
USD 288,491	Fannie Mae Pool 'AD8036' 4.5% 1/8/2040	313,379	0.06	USD 929,610	Fannie Mae Pool 'AL5884' 3.5% 1/8/2029	986,513	0.18
USD 96,758	Fannie Mae Pool 'AD9100' 4.5% 1/7/2025	103,586	0.02	USD 1,020,192	Fannie Mae Pool 'AL6144' 3% 1/1/2030	1,062,685	0.20
USD 94,429	Fannie Mae Pool 'AD9179' 4% 1/9/2025	99,829	0.02	USD 1,278,349	Fannie Mae Pool 'AL6161' 3.5% 1/12/2029	1,358,889	0.25
USD 211,118	Fannie Mae Pool 'AE0775' FRN 1/12/2040	222,840	0.04	USD 758,790	Fannie Mae Pool 'AL6302' 4.5% 1/10/2041	825,989	0.15
USD 29,690	Fannie Mae Pool 'AE0823' 6% 1/9/2040	33,558	0.01	USD 209,789	Fannie Mae Pool 'AL6583' 3% 1/3/2030	218,731	0.04
USD 278,751	Fannie Mae Pool 'AE1773' 4% 1/10/2025	297,088	0.06	USD 175,644	Fannie Mae Pool 'AL6584' 3% 1/4/2030	182,967	0.03
USD 224,256	Fannie Mae Pool 'AE6384' 4% 1/1/2026	237,104	0.04	USD 185,224	Fannie Mae Pool 'AL6626' 4% 1/12/2042	198,324	0.04
USD 45,933	Fannie Mae Pool 'AH4236' 5.5% 1/4/2041	51,442	0.01	USD 101,478	Fannie Mae Pool 'AL6761' 3% 1/5/2030	105,801	0.02
USD 57,465	Fannie Mae Pool 'AH6216' FRN 1/3/2041	61,487	0.01	USD 137,499	Fannie Mae Pool 'AL7139' 3% 1/7/2030	143,277	0.03
USD 89,364	Fannie Mae Pool 'AH7036' 4.5% 1/3/2041	97,865	0.02	USD 268,557	Fannie Mae Pool 'AL7225' 3% 1/8/2030	279,812	0.05
USD 107,106	Fannie Mae Pool 'AH9040' FRN 1/3/2041	113,821	0.02	USD 243,112	Fannie Mae Pool 'AL7227' 3% 1/8/2030	253,254	0.05
USD 49,269	Fannie Mae Pool 'AH9691' 4% 1/4/2026	52,532	0.01	USD 108,799	Fannie Mae Pool 'AS2488' 4% 1/5/2044	117,058	0.02
USD 112,266	Fannie Mae Pool 'AI7713' 4% 1/8/2026	119,710	0.02	USD 42,392	Fannie Mae Pool 'AS2593' 3.5% 1/6/2044	44,508	0.01
USD 242,192	Fannie Mae Pool 'AI7824' 4% 1/7/2026	258,204	0.05	USD 265,765	Fannie Mae Pool 'AS2676' 3% 1/6/2029	276,837	0.05
USD 126,349	Fannie Mae Pool 'AJ0756' 4.5% 1/9/2041	137,564	0.03	USD 56,791	Fannie Mae Pool 'AS3031' 3.5% 1/8/2044	59,486	0.01
USD 285,702	Fannie Mae Pool 'AL1180' FRN 1/6/2041	302,599	0.06	USD 35,700	Fannie Mae Pool 'AS3034' 3.5% 1/8/2044	37,482	0.01
USD 212,437	Fannie Mae Pool 'AL1654' FRN 1/9/2041	224,801	0.04	USD 180,195	Fannie Mae Pool 'AS3220' 3% 1/9/2029	187,695	0.04
USD 435,297	Fannie Mae Pool 'AL1704' 6.5% 1/5/2040	500,190	0.09	USD 139,185	Fannie Mae Pool 'AS3355' 3% 1/9/2029	145,103	0.03
USD 1,132,635	Fannie Mae Pool 'AL1867' 4.5% 1/6/2026	1,214,519	0.23	USD 801,215	Fannie Mae Pool 'AS4552' 3.5% 1/3/2045	834,387	0.16
USD 22,611	Fannie Mae Pool 'AL2168' 3.5% 1/6/2042	23,680	0.00	USD 211,498	Fannie Mae Pool 'AS4570' 3.5% 1/3/2045	220,255	0.04
USD 333,936	Fannie Mae Pool 'AL2482' 4.5% 1/9/2042	363,003	0.07	USD 806,848	Fannie Mae Pool 'AS4696' 3.5% 1/4/2045	840,253	0.16
USD 88,626	Fannie Mae Pool 'AL2935' 3.5% 1/2/2043	92,613	0.02	USD 148,728	Fannie Mae Pool 'AS5093' 2.5% 1/6/2030	151,354	0.03
USD 194,976	Fannie Mae Pool 'AL4010' 3.5% 1/7/2043	203,576	0.04	USD 97,124	Fannie Mae Pool 'AS5147' 2.5% 1/6/2030	98,840	0.02
USD 248,176	Fannie Mae Pool 'AL4141' 6% 1/4/2040	281,283	0.05	USD 477,787	Fannie Mae Pool 'AS5176' 3.5% 1/6/2045	497,847	0.09
USD 52,303	Fannie Mae Pool 'AL4142' 6% 1/6/2041	59,316	0.01	USD 824,182	Fannie Mae Pool 'AS5312' 3.5% 1/7/2045	858,786	0.16
USD 287,700	Fannie Mae Pool 'AL4244' 4% 1/7/2042	311,447	0.06	USD 826,689	Fannie Mae Pool 'AS5365' 3.5% 1/7/2045	861,398	0.16
USD 175,527	Fannie Mae Pool 'AL4682' 3.5% 1/12/2043	184,272	0.03	USD 226,892	Fannie Mae Pool 'AS5407' 2.5% 1/7/2030	230,909	0.04
USD 168,999	Fannie Mae Pool 'AL4922' 3.5% 1/2/2029	179,331	0.03	USD 102,104	Fannie Mae Pool 'AS5548' 2.5% 1/8/2030	103,881	0.02
USD 502,123	Fannie Mae Pool 'AL5097' 4.5% 1/9/2043	545,761	0.10	USD 101,882	Fannie Mae Pool 'AS5551' 2.5% 1/8/2030	103,686	0.02
USD 579,423	Fannie Mae Pool 'AL5231' 4.5% 1/9/2042	629,626	0.12	USD 137,884	Fannie Mae Pool 'AS5614' 2.5% 1/8/2030	140,304	0.03
USD 1,275,143	Fannie Mae Pool 'AL5241' 3.5% 1/4/2029	1,353,034	0.25	USD 267,621	Fannie Mae Pool 'AS5616' 2.5% 1/8/2030	272,235	0.05

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 110,393	Fannie Mae Pool 'AS5618' 2.5% 1/8/2030	112,348	0.02	USD 276,770	Fannie Mae Pool 'AX1321' 3.5% 1/9/2029	293,688	0.06
USD 190,490	Fannie Mae Pool 'AS5622' 3% 1/8/2030	198,502	0.04	USD 38,719	Fannie Mae Pool 'AX3298' 3% 1/8/2030	40,384	0.01
USD 202,887	Fannie Mae Pool 'AS5623' 3% 1/8/2030	211,358	0.04	USD 28,623	Fannie Mae Pool 'AX6255' 4% 1/12/2044	30,999	0.01
USD 36,104	Fannie Mae Pool 'AS5707' 3.5% 1/8/2030	38,267	0.01	USD 197,008	Fannie Mae Pool 'AX8713' 4% 1/1/2045	212,906	0.04
USD 147,204	Fannie Mae Pool 'AS5708' 3.5% 1/8/2030	156,615	0.03	USD 198,499	Fannie Mae Pool 'AX9372' 4% 1/12/2044	214,518	0.04
USD 130,910	Fannie Mae Pool 'AS5714' 3% 1/9/2030	136,416	0.03	USD 45,614	Fannie Mae Pool 'AX9700' 3% 1/7/2030	47,575	0.01
USD 179,955	Fannie Mae Pool 'AS5728' 3% 1/9/2030	187,692	0.04	USD 139,231	Fannie Mae Pool 'AX9701' 3% 1/7/2030	145,087	0.03
USD 78,651	Fannie Mae Pool 'AT6144' 4% 1/5/2042	85,144	0.02	USD 28,926	Fannie Mae Pool 'AY0299' 4% 1/12/2044	31,327	0.01
USD 259,885	Fannie Mae Pool 'AT6321' 3.5% 1/6/2043	271,349	0.05	USD 68,620	Fannie Mae Pool 'AY0828' 2.5% 1/5/2030	69,830	0.01
USD 21,682	Fannie Mae Pool 'AT7267' 3.5% 1/9/2043	22,535	0.00	USD 38,914	Fannie Mae Pool 'AY1866' 4% 1/2/2045	42,144	0.01
USD 320,936	Fannie Mae Pool 'AT7940' 3.5% 1/7/2043	336,892	0.06	USD 97,697	Fannie Mae Pool 'AY2693' 4% 1/2/2045	104,777	0.02
USD 506,583	Fannie Mae Pool 'AU1633' 3.5% 1/7/2043	530,575	0.10	USD 54,434	Fannie Mae Pool 'AY2958' 4% 1/5/2045	58,264	0.01
USD 264,384	Fannie Mae Pool 'AU3268' 3.5% 1/8/2043	276,906	0.05	USD 45,898	Fannie Mae Pool 'AY2973' 4% 1/5/2045	49,127	0.01
USD 55,018	Fannie Mae Pool 'AU4927' 4.5% 1/9/2043	59,706	0.01	USD 143,194	Fannie Mae Pool 'AY3416' 2.5% 1/4/2030	145,700	0.03
USD 267,560	Fannie Mae Pool 'AU5792' 4.5% 1/9/2043	290,160	0.05	USD 50,484	Fannie Mae Pool 'AY8218' 4% 1/5/2045	54,165	0.01
USD 180,694	Fannie Mae Pool 'AU6234' 4.5% 1/9/2043	197,647	0.04	USD 62,661	Fannie Mae Pool 'AZ2170' 2.5% 1/7/2030	63,761	0.01
USD 86,334	Fannie Mae Pool 'AU6245' 4.5% 1/10/2043	94,150	0.02	USD 30,158	Fannie Mae Pool 'AZ2297' 3% 1/7/2030	31,385	0.01
USD 812,218	Fannie Mae Pool 'AU6963' 3.5% 1/10/2028	861,934	0.16	USD 85,385	Fannie Mae Pool 'AZ5719' 3% 1/9/2030	89,056	0.02
USD 22,369	Fannie Mae Pool 'AU7247' 3.5% 1/10/2043	23,484	0.00	USD 42,216	Fannie Mae Pool 'AZ7833' 3% 1/8/2030	44,031	0.01
USD 76,883	Fannie Mae Pool 'AU9476' 4.5% 1/3/2044	83,589	0.02	USD 732,000	Fannie Mae Pool 'AZ7903' 4% 1/6/2041	783,255	0.15
USD 81,466	Fannie Mae Pool 'AV3321' 4.5% 1/2/2044	88,409	0.02	USD 18,678	Fannie Mae Pool 'AZ8597' 3% 1/8/2030	19,481	0.00
USD 53,280	Fannie Mae Pool 'AV3337' 4.5% 1/3/2044	57,796	0.01	USD 6,137,195	Fannie Mae-Aces '2013-M4 X1' FRN 25/2/2018	437,248	0.08
USD 97,208	Fannie Mae Pool 'AV6577' 4% 1/3/2044	104,678	0.02	USD 9,227,764	Fannie Mae-Aces '2013-M5 X2' FRN 25/1/2022	944,189	0.18
USD 23,315	Fannie Mae Pool 'AV8080' 3.5% 1/6/2044	24,419	0.00	USD 3,066,620	Fannie Mae-Aces '2015-M4 X2' FRN 25/7/2022	96,277	0.02
USD 271,125	Fannie Mae Pool 'AW0391' 3.5% 1/4/2029	287,667	0.05	USD 60,000	Fannie Mae-Aces '2014-M13 A2' FRN 25/8/2024	61,272	0.01
USD 124,706	Fannie Mae Pool 'AW0763' 4.5% 1/3/2044	135,317	0.03	USD 8,063,176	Fannie Mae-Aces '2014-M13 X2' FRN 25/8/2024	95,121	0.02
USD 173,476	Fannie Mae Pool 'AW0937' 3% 1/4/2029	180,687	0.03	USD 24,000	FedEx Corp 3.9% 1/2/2035	22,367	0.00
USD 171,622	Fannie Mae Pool 'AW1007' 4% 1/5/2044	184,650	0.03	USD 152,000	FedEx Corp 4.1% 1/2/2045	135,840	0.03
USD 179,073	Fannie Mae Pool 'AW1247' 3% 1/5/2029	186,680	0.04	USD 364,000	FedEx Corp 4.9% 15/1/2034	375,574	0.07
USD 49,532	Fannie Mae Pool 'AW5827' 3.5% 1/8/2044	51,882	0.01	USD 2,296,698	FHLMC Multifamily Structured Pass Through Certificates FRN 25/1/2022	83,055	0.02
USD 47,365	Fannie Mae Pool 'AW7055' 4% 1/7/2044	50,767	0.01	USD 1,984,515	FHLMC Multifamily Structured Pass Through Certificates FRN 25/3/2024	161,344	0.03
USD 51,057	Fannie Mae Pool 'AX0830' 3.5% 1/9/2044	53,606	0.01	USD 214,000	First Data Corp '144A' 7.375% 15/6/2019	222,474	0.04

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 430,000	First Data Corp '144A' 8.75% 15/1/2022	454,187	0.09	USD 338,465	Freddie Mac Gold Pool 'Q24894' 4.5% 1/2/2044	367,112	0.07
USD 121,000	Florida Power & Light Co 3.8% 15/12/2042	115,551	0.02	USD 94,985	Freddie Mac Gold Pool 'Q25643' 4% 1/4/2044	102,006	0.02
USD 1,084,000	Ford Motor Credit Co LLC 1.724% 6/12/2017	1,074,978	0.20	USD 160,864	Freddie Mac Gold Pool 'Q27375' 4.5% 1/7/2044	175,108	0.03
USD 245,000	Ford Motor Credit Co LLC 2.145% 9/1/2018	244,251	0.05	USD 92,085	Freddie Mac Gold Pool 'Q27843' 3.5% 1/8/2044	96,220	0.02
USD 213,000	Ford Motor Credit Co LLC 4.25% 20/9/2022	220,264	0.04	USD 42,192	Freddie Mac Gold Pool 'Q28604' 3.5% 1/9/2044	44,204	0.01
USD 500,000	Fraser Sullivan CLO VII Ltd '2012-7A A2R' '144A' FRN 20/4/2023	500,158	0.09	USD 92,117	Freddie Mac Gold Pool 'Q28605' 3.5% 1/9/2044	96,254	0.02
USD 500,000	Fraser Sullivan CLO VII Ltd '2012-7A BR' '144A' FRN 20/4/2023	499,921	0.09	USD 105,179	Freddie Mac Gold Pool 'Q29187' 4.5% 1/10/2044	114,518	0.02
USD 68	Freddie Mac Gold Pool 'A20431' 6% 1/1/2034	77	0.00	USD 245,812	Freddie Mac Gold Pool 'Q35609' 4% 1/9/2045	265,502	0.05
USD 115,409	Freddie Mac Gold Pool 'A35615' 6% 1/6/2035	130,280	0.02	USD 74,500	Freddie Mac Gold Pool 'V60696' 3% 1/1/2030	77,495	0.01
USD 167,011	Freddie Mac Gold Pool 'C03811' 3.5% 1/4/2042	174,497	0.03	USD 107,814	Freddie Mac Gold Pool 'V60724' 3% 1/1/2030	112,153	0.02
USD 170,309	Freddie Mac Gold Pool 'G05175' 4.5% 1/2/2039	184,607	0.03	USD 135,924	Freddie Mac Gold Pool 'V60770' 2.5% 1/3/2030	138,281	0.03
USD 524,369	Freddie Mac Gold Pool 'G07550' 3% 1/8/2043	527,883	0.10	USD 589,013	Freddie Mac Gold Pool 'V60840' 3% 1/6/2030	612,962	0.11
USD 430,426	Freddie Mac Gold Pool 'G07553' 5.5% 1/6/2041	479,242	0.09	USD 190,268	Freddie Mac Gold Pool 'V60903' 2.5% 1/8/2030	193,460	0.04
USD 145,187	Freddie Mac Gold Pool 'G07592' 3.5% 1/12/2043	152,189	0.03	USD 389,048	Freddie Mac Gold Pool 'V60908' 3% 1/8/2030	404,792	0.08
USD 71,376	Freddie Mac Gold Pool 'G07642' 5% 1/10/2041	78,825	0.01	USD 57,961	Freddie Mac Gold Pool 'V60909' 3% 1/8/2030	60,307	0.01
USD 1,238,434	Freddie Mac Gold Pool 'G07962' 5% 1/8/2040	1,369,092	0.26	USD 810,388	Freddie Mac Gold Pool 'V80169' 3% 1/7/2043	816,316	0.15
USD 1,235,207	Freddie Mac Gold Pool 'G08528' 3% 1/4/2043	1,243,202	0.23	USD 179,299	Freddie Mac Gold Pool 'V80355' 3.5% 1/8/2043	188,029	0.04
USD 1,399,951	Freddie Mac Gold Pool 'G08624' 4% 1/1/2045	1,488,466	0.28	USD 127,516	Freddie Mac Non Gold Pool '1B8096' FRN 1/2/2041	136,482	0.03
USD 271,122	Freddie Mac Gold Pool 'G15520' 3% 1/7/2030	282,093	0.05	USD 127,164	Freddie Mac Non Gold Pool '1G1288' FRN 1/11/2036	135,497	0.03
USD 816,287	Freddie Mac Gold Pool 'G60148' 4.5% 1/7/2045	888,981	0.17	USD 85,271	Freddie Mac Non Gold Pool '1J1095' FRN 1/5/2038	90,495	0.02
USD 142,278	Freddie Mac Gold Pool 'J31418' 2.5% 1/5/2030	144,725	0.03	USD 384,000	Freeport-McMoRan Inc 4% 14/11/2021	316,762	0.06
USD 287,257	Freddie Mac Gold Pool 'J31689' 3% 1/5/2030	299,201	0.06	USD 149,000	Freeport-McMoRan Inc 5.4% 14/11/2034	108,025	0.02
USD 55,748	Freddie Mac Gold Pool 'J32204' 2.5% 1/7/2030	56,687	0.01	USD 60,000	Fremont Union High School District 5% 1/8/2040	68,367	0.01
USD 53,439	Freddie Mac Gold Pool 'J32209' 2.5% 1/7/2030	54,346	0.01	USD 270,000	GAHR Commercial Mortgage Trust '2015-NRF AFL1' '144A' FRN 15/12/2016	269,971	0.05
USD 34,574	Freddie Mac Gold Pool 'J32436' 3% 1/8/2030	35,973	0.01	USD 514,000	GAHR Commercial Mortgage Trust '2015-NRF GFX' '144A' FRN 15/12/2019	465,472	0.09
USD 86,116	Freddie Mac Gold Pool 'Q09810' 3.5% 1/8/2042	89,317	0.02	USD 187,000	GATX Corp 2.6% 30/3/2020	182,894	0.03
USD 87,901	Freddie Mac Gold Pool 'Q14866' 3% 1/1/2043	88,491	0.02	USD 659,000	General Electric Capital Corp 3.1% 9/1/2023	661,881	0.12
USD 87,405	Freddie Mac Gold Pool 'Q16403' 3% 1/3/2043	87,990	0.02	USD 433,000	General Electric Capital Corp 3.15% 7/9/2022	436,226	0.08
USD 224,466	Freddie Mac Gold Pool 'Q16673' 3% 1/3/2043	225,916	0.04	USD 405,000	General Electric Co 4.5% 11/3/2044	409,314	0.08
USD 226,234	Freddie Mac Gold Pool 'Q22848' 4.5% 1/11/2043	245,075	0.05	USD 481,000	General Motors Financial Co Inc 2.625% 10/7/2017	485,461	0.09
USD 28,882	Freddie Mac Gold Pool 'Q24367' 3.5% 1/1/2044	30,260	0.01	USD 172,000	General Motors Financial Co Inc 2.75% 15/5/2016	173,266	0.03
				USD 232,000	General Motors Financial Co Inc 3.45% 10/4/2022	221,167	0.04

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Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 505,000	General Motors Financial Co Inc 4% 15/1/2025	480,460	0.09	USD 1,929,068	Ginnie Mae II Pool 'MA2074' 4% 20/7/2044	2,049,879	0.38
USD 260,000	General Motors Financial Co Inc 4.75% 15/8/2017	269,965	0.05	USD 2,380,238	Ginnie Mae II Pool 'MA2224' 4% 20/9/2044	2,528,286	0.47
USD 716,000	Georgia Power Co 3% 15/4/2016	725,465	0.14	USD 4,437,010	Ginnie Mae II Pool 'MA2960' 3% 20/7/2045	4,510,711	0.85
USD 227,982	GFT Mortgage Loan Trust (Step-up coupon) '2015-GFT1 A' '144A' 3.721% 25/1/2055	225,702	0.04	USD 9,320,000	Ginnie Mae II Pool 'MA3034' 3.5% 20/8/2045	9,736,341	1.82
USD 78,000	Gilead Sciences Inc 2.35% 1/2/2020	78,212	0.01	USD 183,000	Goldman Sachs Group Inc/The FRN 10/5/2020 (Perpetual)	179,797	0.03
USD 150,000	Gilead Sciences Inc 4.5% 1/2/2045	149,732	0.03	USD 373,000	Goldman Sachs Group Inc/The 2.6% 23/4/2020	371,757	0.07
USD 195,248	Ginnie Mae I Pool '720199' 5% 15/7/2039	215,505	0.04	USD 816,000	Goldman Sachs Group Inc/The 2.625% 31/1/2019	825,564	0.15
USD 346,698	Ginnie Mae I Pool '759138' 4% 15/1/2041	369,485	0.07	USD 191,000	Goldman Sachs Group Inc/The 3.5% 23/1/2025	187,184	0.04
USD 270,418	Ginnie Mae I Pool '762838' 4% 15/3/2041	288,180	0.05	USD 341,000	Goldman Sachs Group Inc/The 3.625% 7/2/2016	344,955	0.06
USD 94,717	Ginnie Mae I Pool '782487' 5% 15/12/2038	104,402	0.02	USD 1,356,000	Goldman Sachs Group Inc/The 3.75% 22/5/2025	1,352,490	0.25
USD 230,217	Ginnie Mae I Pool '783314' 5% 15/12/2040	253,925	0.05	USD 122,000	Goldman Sachs Group Inc/The 4.8% 8/7/2044	123,708	0.02
USD 83,316	Ginnie Mae I Pool '794929' 3.5% 15/5/2042	87,437	0.02	USD 2,939,988	Government National Mortgage Association '2012-120 IO' FRN 16/2/2053	196,506	0.04
USD 85,319	Ginnie Mae I Pool 'AA1920' 3.5% 15/12/2042	89,515	0.02	USD 90,000	GS Mortgage Securities Trust '2006-GG6 AJ' FRN 10/4/2038	90,832	0.02
USD 84,356	Ginnie Mae I Pool 'AB9456' 3.5% 15/11/2042	87,973	0.02	USD 330,044	GS Mortgage Securities Trust '2010-C1 A1' '144A' 3.679% 10/8/2043	341,424	0.06
USD 82,566	Ginnie Mae I Pool 'AC3738' 3.5% 15/12/2042	86,626	0.02	USD 150,000	Halcon Resources Corp '144A' 8.625% 1/2/2020*	131,812	0.02
USD 86,604	Ginnie Mae I Pool 'AC3934' 3.5% 15/1/2043	90,317	0.02	USD 87,000	Harris Corp 2.7% 27/4/2020	85,658	0.02
USD 83,309	Ginnie Mae I Pool 'AD2222' 3.5% 15/2/2043	86,881	0.02	USD 830,000	HCA Inc 5.25% 15/4/2025	868,387	0.16
USD 166,431	Ginnie Mae I Pool 'AD2409' 3.5% 15/5/2043	173,567	0.03	USD 470,000	HCA Inc 5.375% 1/2/2025	479,964	0.09
USD 81,675	Ginnie Mae I Pool 'AD2410' 3.5% 15/5/2043	85,177	0.02	USD 340,000	HCP Inc 4% 1/6/2025	331,096	0.06
USD 83,843	Ginnie Mae I Pool 'AD3519' 3.5% 15/4/2043	87,970	0.02	USD 150,000	HD Supply Inc '144A' 5.25% 15/12/2021	154,687	0.03
USD 84,109	Ginnie Mae I Pool 'AD3543' 3.5% 15/5/2043	88,254	0.02	USD 272,000	Hewlett-Packard Co 3.75% 1/12/2020	280,937	0.05
USD 91,189	Ginnie Mae I Pool 'AD7474' 3.5% 15/4/2043	95,681	0.02	USD 250,000	Highbridge Loan Management 2012-1 Ltd '2012-1AR A2R' '144A' FRN 20/9/2022	250,612	0.05
USD 86,107	Ginnie Mae I Pool 'AE9889' 3.5% 15/5/2043	90,353	0.02	USD 85,000	Hillsborough County Aviation Authority 5% 1/10/2044	92,426	0.02
USD 88,037	Ginnie Mae I Pool 'AF0130' 3.5% 15/6/2043	92,375	0.02	USD 285,000	Hilton USA Trust '2013-HLT EFX' '144A' FRN 5/11/2030	287,001	0.05
USD 256,250	Ginnie Mae I Pool 'AF1072' 3.5% 15/7/2043	268,883	0.05	USD 69,000	Home Depot Inc/The 4.4% 15/3/2045	69,681	0.01
USD 82,249	Ginnie Mae I Pool 'AF1077' 3.5% 15/7/2043	86,301	0.02	USD 79,000	Home Depot Inc/The 5.4% 15/9/2040	90,140	0.02
USD 57,779	Ginnie Mae II Pool '4559' 5% 20/10/2039	64,228	0.01	USD 152,940	Home Loan Mortgage Loan Trust '2005-1 A3' FRN 15/4/2036	136,105	0.03
USD 10,950	Ginnie Mae II Pool '4800' 4% 20/9/2040	11,630	0.00	USD 1,201,000	HSBC USA Inc 2.35% 5/3/2020	1,184,920	0.22
USD 16,202	Ginnie Mae II Pool '4833' 4% 20/10/2040	17,209	0.00	USD 490,000	HSBC USA Inc 2.75% 7/8/2020	490,247	0.09
USD 261,139	Ginnie Mae II Pool '4882' 4% 20/12/2040	277,375	0.05	USD 150,000	Huntsman International LLC '144A' 5.125% 15/11/2022	142,313	0.03
USD 189,330	Ginnie Mae II Pool '4922' 4% 20/1/2041	201,102	0.04	USD 20,414	Impac Secured Assets CMN Owner Trust '2004-3 1A4' FRN 25/11/2034	20,255	0.00
USD 176,662	Ginnie Mae II Pool '783584' 4.5% 20/7/2041	192,119	0.04	USD 160,000	International Paper Co 3.65% 15/6/2024	156,966	0.03
USD 234,332	Ginnie Mae II Pool '783590' 4.5% 20/6/2041	254,834	0.05	USD 151,000	International Paper Co 4.8% 15/6/2044	138,573	0.03

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

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Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 126,000	Interpublic Group of Cos Inc/The 3.75% 15/2/2023	122,864	0.02	USD 300,000	JPMBB Commercial Mortgage Securities Trust '2014-C21 D' '144A' FRN 15/8/2047	266,915	0.05
USD 201,069	Invitation Homes 2013-SFR1 Trust '2013-SFR1 A' '144A' FRN 17/12/2030	199,753	0.04	USD 100,000	JPMBB Commercial Mortgage Securities Trust '2014-C23 D' '144A' FRN 15/9/2047	85,139	0.02
USD 110,000	Invitation Homes 2014-SFR1 Trust '2014-SFR1 A' '144A' FRN 17/6/2031	108,697	0.02	USD 2,747,263	JPMBB Commercial Mortgage Securities Trust '2015-C27 XA' FRN 15/2/2048	234,273	0.04
USD 100,000	Invitation Homes 2014-SFR2 Trust '2014-SFR2 A' '144A' FRN 17/9/2031	99,095	0.02	USD 998,264	JPMBB Commercial Mortgage Securities Trust '2015-C28 XA' FRN 15/10/2048	74,293	0.01
USD 238,545	Invitation Homes 2015-SFR3 Trust '2015-SFR3 A' '144A' FRN 17/8/2032	236,880	0.04	USD 320,000	JPMorgan Chase & Co FRN 1/5/2020 (Perpetual)	314,800	0.06
USD 90,000	Jefferies Group LLC 6.5% 20/1/2043	88,260	0.02	USD 1,059,000	JPMorgan Chase & Co 1.35% 15/2/2017	1,058,308	0.20
USD 480,000	John Deere Capital Corp 3.35% 12/6/2024	483,471	0.09	USD 275,000	JPMorgan Chase & Co 2.2% 22/10/2019	273,181	0.05
USD 457,119	JP Morgan Alternative Loan Trust '2007-A1 1A4' FRN 25/3/2037	308,858	0.06	USD 865,000	JPMorgan Chase & Co 2.75% 23/6/2020	868,969	0.16
USD 93,513	JP Morgan Alternative Loan Trust '2007-A2 2A1' FRN 25/5/2037	77,435	0.01	USD 964,000	JPMorgan Chase & Co 3.875% 10/9/2024	948,317	0.18
USD 210,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-DSTY D' '144A' FRN 10/6/2027	205,630	0.04	USD 1,049,000	JPMorgan Chase & Co 3.9% 15/7/2025	1,070,110	0.20
USD 235,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 A' '144A' FRN 15/11/2031	234,980	0.04	USD 155,000	Juniper Networks Inc 3.3% 15/6/2020	156,405	0.03
USD 150,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO A' '144A' FRN 15/1/2032	149,850	0.03	USD 250,000	KeyBank NA/Cleveland OH 2.25% 16/3/2020	246,728	0.05
USD 100,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO D' '144A' FRN 15/1/2032	99,953	0.02	USD 489,000	Kimberly-Clark Corp 1.9% 22/5/2019	490,051	0.09
USD 382,061	JP Morgan Chase Commercial Mortgage Securities Trust '2006-LDP7 A4' FRN 15/4/2045	388,803	0.07	USD 96,000	Kimberly-Clark Corp 2.65% 1/3/2025	92,585	0.02
USD 97,000	JP Morgan Chase Commercial Mortgage Securities Trust '2006-LDP8 D' FRN 15/5/2045	97,151	0.02	USD 1,319,000	Kinder Morgan Energy Partners LP 3.5% 1/3/2021	1,260,553	0.24
USD 310,000	JP Morgan Chase Commercial Mortgage Securities Trust '2013-LC11 C' FRN 15/4/2046	303,028	0.06	USD 101,000	Kinder Morgan Energy Partners LP 3.95% 1/9/2022	94,403	0.02
USD 1,030,000	JP Morgan Chase Commercial Mortgage Securities Trust '2013-LC11 XB' FRN 15/4/2046	39,221	0.01	USD 213,000	Kinder Morgan Energy Partners LP 4.7% 1/11/2042	159,864	0.03
USD 636,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-LDPX AM' FRN 15/1/2049	654,136	0.12	USD 44,000	Kinder Morgan Energy Partners LP 5% 1/3/2043	35,030	0.01
USD 126,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-CB20 AJ' FRN 12/2/2051	130,827	0.02	USD 60,000	Kinder Morgan Energy Partners LP 5.625% 1/9/2041	52,696	0.01
USD 131,773	JP Morgan Chase Commercial Mortgage Securities Trust '2008-C2 A4FL' FRN 12/2/2051	129,955	0.02	USD 80,000	Kinder Morgan Inc/DE 3.05% 1/12/2019	78,506	0.01
USD 100,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-DSTY A' '144A' 3.429% 10/6/2027	103,586	0.02	USD 79,000	Kraft Foods Group Inc 6.875% 26/1/2039	96,502	0.02
				USD 189,000	Laboratory Corp of America Holdings 2.625% 1/2/2020	186,851	0.04
				USD 240,000	Laredo Petroleum Inc 7.375% 1/5/2022	234,000	0.04
				USD 20,000	LB-UBS Commercial Mortgage Trust '2007-C1 AJ' 5.484% 15/2/2040	20,624	0.00
				USD 495,000	Level 3 Financing Inc 5.375% 15/8/2022	498,094	0.09
				USD 479,000	LFRF '2015-1' '144A' 3.5% 31/12/2049	479,000	0.09
				USD 78,000	Lincoln National Corp 3.35% 9/3/2025	75,704	0.01
				USD 1,080,000	Linn Energy LLC / Linn Energy Finance Corp 6.25% 1/11/2019	432,000	0.08
				USD 154,000	Loews Corp 2.625% 15/5/2023	146,236	0.03
				USD 368,453	Long Beach Mortgage Loan Trust '2006-1 1A' FRN 25/2/2036	303,317	0.06

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 181,552	Long Beach Mortgage Loan Trust '2006-1 2A3' FRN 25/2/2036	114,824	0.02	USD 545,000	Merrill Lynch Mortgage Trust '2005-CKI1 AJ' FRN 12/11/2037	545,921	0.10
USD 459,242	Long Beach Mortgage Loan Trust '2006-6 1A' FRN 25/7/2036	328,344	0.06	USD 8,008	Merrill Lynch Mortgage Trust '2005-CIP1 AJ' FRN 12/7/2038	8,007	0.00
USD 335,827	Long Beach Mortgage Loan Trust '2006-10 2A3' FRN 25/11/2036	165,459	0.03	USD 72,544	Merrill Lynch Mortgage Trust '2007-C1 A1A' FRN 12/6/2050	75,546	0.01
USD 70,289	Long Beach Mortgage Loan Trust '2006-10 2A4' FRN 25/11/2036	34,964	0.01	USD 127,000	MetLife Inc FRN 15/6/2020 (Perpetual)	126,444	0.02
USD 325,587	Long Beach Mortgage Loan Trust '2006-11 1A' FRN 25/12/2036	204,357	0.04	USD 380,000	MetLife Inc 4.05% 1/3/2045	351,069	0.07
USD 137,416	Long Beach Mortgage Loan Trust '2006-3 2A3' FRN 25/5/2046	60,144	0.01	USD 852,000	Metropolitan Life Global Funding I '144A' 1.3% 10/4/2017	853,158	0.16
USD 84,233	Long Beach Mortgage Loan Trust '2006-3 2A4' FRN 25/5/2046	37,503	0.01	USD 290,000	Metropolitan Life Global Funding I '144A' 2.3% 10/4/2019	292,350	0.05
USD 110,000	Los Angeles Community College District/CA 6.6% 1/8/2042	148,642	0.03	USD 40,000	Metropolitan Transportation Authority 5.871% 15/11/2039	47,684	0.01
USD 165,000	Los Angeles Unified School District/CA 5% 1/7/2022	197,617	0.04	USD 40,000	Metropolitan Transportation Authority 6.668% 15/11/2039	51,524	0.01
USD 200,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	262,412	0.05	USD 50,000	Metropolitan Transportation Authority 6.814% 15/11/2040	65,800	0.01
USD 115,000	Lowe's Cos Inc 4.25% 15/9/2044	113,757	0.02	USD 383,000	Microsoft Corp 3.5% 12/2/2035	354,307	0.07
USD 210,047	LSTAR Securities Investment Trust '2015-1 A' '144A' FRN 1/1/2020	208,420	0.04	USD 73,000	Molson Coors Brewing Co 5% 1/5/2042	70,206	0.01
USD 152,478	LSTAR Securities Investment Trust '2015-2 A' '144A' FRN 1/1/2020	151,240	0.03	USD 195,000	Monsanto Co 3.6% 15/7/2042	155,108	0.03
USD 279,676	LSTAR Securities Investment Trust '2015-3 A' '144A' FRN 1/3/2020	275,175	0.05	USD 182,000	Moody's Corp 4.5% 1/9/2022	193,733	0.04
USD 341,243	LSTAR Securities Investment Trust '2014-1 NOTE' '144A' FRN 1/9/2021	341,670	0.06	USD 607,000	Morgan Stanley 2.8% 16/6/2020	610,083	0.11
USD 507,598	LSTAR Securities Investment Trust '2014-2 A' '144A' FRN 1/12/2021	501,887	0.09	USD 427,000	Morgan Stanley 3.7% 23/10/2024	427,393	0.08
USD 165,000	Macy's Retail Holdings Inc 4.5% 15/12/2034	151,696	0.03	USD 417,000	Morgan Stanley 3.75% 25/2/2023	423,560	0.08
USD 500,000	Madison Park Funding IX Ltd '2012-9AR AR' '144A' FRN 15/8/2022	500,118	0.09	USD 459,000	Morgan Stanley 4% 23/7/2025	468,715	0.09
USD 115,000	Marathon Petroleum Corp 4.75% 15/9/2044	103,176	0.02	USD 614,000	Morgan Stanley 4.3% 27/1/2045	582,427	0.11
USD 60,000	Maryland Health & Higher Educational Facilities Authority 5% 1/7/2039	65,168	0.01	USD 24,414	Morgan Stanley ABS Capital I Inc Trust '2005-HE1 A2MZ' FRN 25/12/2034	23,392	0.00
USD 320,000	Massachusetts Development Finance Agency 5% 1/7/2044	337,261	0.06	USD 952,172	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C19 XA' FRN 15/12/2047	65,681	0.01
USD 200,000	MassMutual Global Funding II '144A' 2.35% 9/4/2019	202,746	0.04	USD 50,000	Morgan Stanley Capital I Trust '2006-HQ10 AJ' FRN 12/11/2041	51,056	0.01
USD 280,000	MasterCard Inc 3.375% 1/4/2024	283,970	0.05	USD 49,000	Morgan Stanley Capital I Trust '2007-HQ11 AMFL' FRN 12/2/2044	48,032	0.01
USD 207,072	MASTR Resecuritization Trust '2008-3 A1' '144A' FRN 25/8/2037	147,849	0.03	USD 890,000	Morgan Stanley Capital I Trust '2007-HQ12 AM' FRN 12/4/2049	934,890	0.18
USD 69,000	McDonald's Corp 4.6% 26/5/2045	68,873	0.01	USD 453,000	Morgan Stanley Capital I Trust '2007-IQ13 AM' 5.406% 15/3/2044	474,642	0.09
USD 207,000	Medtronic Inc 3.125% 15/3/2022	209,538	0.04	USD 779,333	Morgan Stanley Mortgage Loan Trust '2007-7AX 1A' FRN 25/4/2037	370,129	0.07
USD 355,000	Medtronic Inc 3.625% 15/3/2024	361,189	0.07	USD 170,296	Morgan Stanley Re-REMIC Trust '2012-IO AXB2' '144A' 1% 27/3/2051	169,658	0.03
USD 431,000	Medtronic Inc 4.625% 15/3/2044	433,709	0.08	USD 277,383	Morgan Stanley Re-REMIC Trust '2012-XA A' '144A' 2% 27/7/2049	276,967	0.05
USD 186,000	Medtronic Inc (Restricted) '144A' 2.5% 15/3/2020	186,689	0.04	USD 1,060,000	Morgan Stanley Re-REMIC Trust '2009-GG10 A4B' '144A' FRN 12/8/2045	1,124,859	0.21
USD 170,000	Medtronic Inc (Restricted) '144A' 4.625% 15/3/2045	175,000	0.03	USD 371,000	Morgan Stanley Re-REMIC Trust '2010-GG10 A4B' '144A' FRN 15/8/2045	392,026	0.07
USD 733,498	Merrill Lynch Mortgage Investors Trust Series '2006-A3 6A1' FRN 25/5/2036	687,493	0.13	USD 76,974	Morgan Stanley Re-REMIC Trust '2011-IO C' '144A' 23/3/2051 (Zero Coupon)	74,665	0.01
USD 182,000	Merrill Lynch Mortgage Investors Trust Series 1998-C3 '1998-C3 G' '144A' 6% 15/12/2030	180,696	0.03	USD 931,873	MortgageIT Trust '2004-1 A1' FRN 25/11/2034	897,861	0.17

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 105,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	122,810	0.02	USD 114,000	Nucor Corp 5.2% 1/8/2043	117,613	0.02
USD 154,000	Mylan Inc '144A' 3.125% 15/1/2023	146,961	0.03	USD 100,000	OCP CLO Ltd '2015-8A A1' '144A' FRN 17/4/2027	99,497	0.02
USD 1,474,000	Navient Private Education Loan Trust '2015-AA A2B' '144A' FRN 15/12/2028	1,484,198	0.28	USD 100,000	OCP CLO Ltd '2015-8A A2A' '144A' FRN 17/4/2027	99,130	0.02
USD 500,000	Navient Private Education Loan Trust '2014-AA A2B' '144A' FRN 15/2/2029	501,902	0.09	USD 515,000	OHA Loan Funding 2013-2 Ltd '2013-2A A' '144A' FRN 23/8/2024	512,499	0.10
USD 293,000	Navient Private Education Loan Trust '2015-AA A3' '144A' FRN 15/11/2030	291,071	0.05	USD 115,000	Omega Healthcare Investors Inc '144A' 4.5% 1/4/2027	111,014	0.02
USD 400,000	Navient Private Education Loan Trust '2014-AA A3' '144A' FRN 15/10/2031	394,549	0.07	USD 730,000	OneMain Financial Issuance Trust '2014-1A A' '144A' 2.43% 18/6/2024	739,154	0.14
USD 1,125,000	Navient Private Education Loan Trust '2014-CTA B' '144A' FRN 17/10/2044	1,102,973	0.21	USD 645,000	OneMain Financial Issuance Trust '2014-2A A' '144A' 2.47% 18/9/2024	647,877	0.12
USD 432,000	Navient Private Education Loan Trust '2015-AA A2A' '144A' 2.65% 15/12/2028	432,466	0.08	USD 580,000	OneMain Financial Issuance Trust '2015-2A A' '144A' 2.57% 18/7/2025	580,609	0.11
USD 200,000	Navient Private Education Loan Trust '2014-AA A2A' '144A' 2.74% 15/2/2029	200,961	0.04	USD 900,000	OneMain Financial Issuance Trust '2014-2A B' '144A' 3.02% 18/9/2024	903,159	0.17
USD 554,000	NBCUniversal Media LLC 4.375% 1/4/2021	600,294	0.11	USD 303,000	OneMain Financial Issuance Trust '2015-2A B' '144A' 3.1% 18/7/2025	302,412	0.06
USD 235,000	NBCUniversal Media LLC 4.45% 15/1/2043	233,836	0.04	USD 305,000	OneMain Financial Issuance Trust '2015-1A A' '144A' 3.19% 18/3/2026	308,598	0.06
USD 149,000	New Jersey Turnpike Authority 7.414% 1/1/2040	205,616	0.04	USD 715,000	OneMain Financial Issuance Trust '2014-1A B' '144A' 3.24% 18/6/2024	721,605	0.14
USD 65,000	New York City Transitional Finance Authority Building Aid Revenue 5% 15/7/2036	74,300	0.01	USD 340,000	OneMain Financial Issuance Trust '2015-2A C' '144A' 4.32% 18/7/2025	339,990	0.06
USD 310,000	New York City Water & Sewer System 5.375% 15/6/2043	362,395	0.07	USD 140,000	OneMain Financial Issuance Trust '2014-2A C' '144A' 4.33% 18/9/2024	141,075	0.03
USD 370,000	New York City Water & Sewer System 5.5% 15/6/2043	438,929	0.08	USD 101,000	OneMain Financial Issuance Trust '2015-1A C' '144A' 5.12% 18/3/2026	103,253	0.02
USD 80,000	New York City Water & Sewer System 5.882% 15/6/2044	103,025	0.02	USD 170,000	OneMain Financial Issuance Trust '2015-2A D' '144A' 5.64% 18/7/2025	169,964	0.03
USD 130,000	New York City Water & Sewer System 6.011% 15/6/2042	167,031	0.03	USD 147,000	OneMain Financial Issuance Trust '2015-1A D' '144A' 6.63% 18/3/2026	151,406	0.03
USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	120,277	0.02	USD 69,918	Option One Mortgage Accep Corp Asset Back Certs Ser '2003-4 A2' FRN 25/7/2033	65,777	0.01
USD 85,000	New York State Thruway Authority 5% 1/1/2031	96,886	0.02	USD 180,000	Option One Mortgage Loan Trust (Step-up coupon) '2007-FXD1 3A4' 5.86% 25/1/2037	169,980	0.03
USD 502,000	Newell Rubbermaid Inc 2.875% 1/12/2019	502,674	0.09	USD 878,000	Oracle Corp 2.8% 8/7/2021	882,744	0.17
USD 208,000	Newmont Mining Corp 3.5% 15/3/2022	188,104	0.04	USD 505,000	Oracle Corp 3.25% 15/5/2030	469,915	0.09
USD 100,000	NextGear Floorplan Master Owner Trust '2015-1A B' '144A' FRN 15/7/2019	100,068	0.02	USD 169,000	Oracle Corp 4.375% 15/5/2055	159,155	0.03
USD 226,000	NiSource Finance Corp 3.85% 15/2/2023	234,765	0.04	USD 1,005,000	OZLM Funding Ltd '2012-2A A1' '144A' FRN 30/10/2023	1,003,768	0.19
USD 139,000	Norfolk Southern Corp 4.45% 15/6/2045	133,688	0.03	USD 672,000	OZLM XI Ltd '2015-11A A1A' '144A' FRN 30/1/2027	671,258	0.13
USD 80,000	North Dakota Public Finance Authority 5% 1/6/2045	89,065	0.02	USD 250,000	OZLM XII Ltd '2015-12A A1' '144A' FRN 30/4/2027	249,441	0.05
USD 339,000	Northrop Grumman Corp 3.85% 15/4/2045	300,698	0.06	USD 106,000	Pacific Gas & Electric Co 4.3% 15/3/2045	104,100	0.02
USD 600,000	Northwoods Capital IX Ltd '2012-9A A' '144A' FRN 18/1/2024	599,367	0.11	USD 200,000	Pacific Gas & Electric Co 4.75% 15/2/2044	207,192	0.04
USD 363,000	Novartis Capital Corp 4.4% 24/4/2020	401,271	0.08				

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 562,000	PacifiCorp 3.35% 1/7/2025	561,967	0.11	USD 232,000	Reynolds American Inc 3.25% 1/11/2022	226,381	0.04
USD 659,000	PacifiCorp 3.6% 1/4/2024	672,479	0.13	USD 62,000	Reynolds American Inc '144A' 3.75% 20/5/2023	60,377	0.01
USD 396,000	PacifiCorp 4.1% 1/2/2042	387,474	0.07	USD 134,000	Reynolds American Inc 4.75% 1/11/2042	123,572	0.02
USD 166,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 3.375% 1/2/2022	162,588	0.03	USD 995,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 6.875% 15/2/2021	1,047,238	0.20
USD 157,000	Pfizer Inc 4.3% 15/6/2043	154,431	0.03	USD 196,152	RMAT 2015-RPL1 LLC (Step-up coupon) '2015-RPL1 A1' '144A' 3.967% 26/5/2020	196,836	0.04
USD 135,000	Pfizer Inc 4.4% 15/5/2044	135,617	0.03	USD 200,000	Roche Holdings Inc '144A' 2.875% 29/9/2021	202,257	0.04
USD 505,000	PFS Financing Corp '2014-BA A' '144A' FRN 15/10/2019	502,808	0.09	USD 209,000	Rockwell Automation Inc 2.875% 1/3/2025	204,273	0.04
USD 269,000	PG&E Corp 2.4% 1/3/2019	270,345	0.05	USD 180,000	Ryder System Inc 2.45% 3/9/2019	179,736	0.03
USD 554,000	Philip Morris International Inc 1.125% 21/8/2017	552,609	0.10	USD 96,306	SACO I Trust '2006-9 A1' FRN 25/8/2036	125,680	0.02
USD 134,000	Philip Morris International Inc 4.125% 4/3/2043	126,417	0.02	USD 24,880	Santander Drive Auto Receivables Trust '2014-S1 R' '144A' 1.42% 16/8/2018	24,910	0.00
USD 157,000	Philip Morris International Inc 4.875% 15/11/2043	164,963	0.03	USD 30,127	Santander Drive Auto Receivables Trust '2014-S2 R' '144A' 1.43% 16/11/2018	30,189	0.01
USD 113,000	Phillips 66 4.875% 15/11/2044	107,428	0.02	USD 46,075	Santander Drive Auto Receivables Trust '2014-S3 R' '144A' 1.43% 19/2/2019	46,196	0.01
USD 570,000	Plains All American Pipeline LP / PAA Finance Corp 2.85% 31/1/2023	521,071	0.10	USD 58,897	Santander Drive Auto Receivables Trust '2014-S4 R' '144A' 1.43% 16/4/2019	59,072	0.01
USD 137,000	Plains All American Pipeline LP / PAA Finance Corp 4.9% 15/2/2045	122,518	0.02	USD 55,331	Santander Drive Auto Receivables Trust '2014-S5 R' '144A' 1.43% 18/6/2019	55,054	0.01
USD 111,000	Plains All American Pipeline LP / PAA Finance Corp 5.15% 1/6/2042	102,095	0.02	USD 45,595	Santander Drive Auto Receivables Trust '2014-S6 R' '144A' 1.43% 17/12/2019	45,678	0.01
USD 55,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	59,867	0.01	USD 3,811	SASCO Mortgage Loan Trust '2005-GEL2 A' FRN 25/4/2035	3,792	0.00
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	159,036	0.03	USD 148,366	Scholar Funding Trust '2011-A A' '144A' FRN 28/10/2043	147,811	0.03
USD 45,000	Progress Energy Inc 4.875% 1/12/2019	49,254	0.01	USD 187,000	Scripps Networks Interactive Inc 2.75% 15/11/2019	187,373	0.04
USD 224,000	Progress Residential Trust '2015-SFR1 A' '144A' FRN 17/2/2032	223,167	0.04	USD 137,000	Sempra Energy 2.875% 1/10/2022	131,216	0.02
USD 120,000	Progress Residential Trust '2015-SFR2 A' '144A' 2.74% 12/6/2032	119,066	0.02	USD 64,000	Sherwin-Williams Co/The 4% 15/12/2042	58,999	0.01
USD 395,000	Prudential Financial Inc 4.6% 15/5/2044	389,043	0.07	USD 430,000	Silvermore CLO Ltd '2014-1A A1' '144A' FRN 15/5/2026	428,405	0.08
USD 545,000	Prudential Financial Inc 4.75% 17/9/2015	545,605	0.10	USD 201,000	Simon Property Group LP 3.375% 1/10/2024	198,503	0.04
USD 375,000	Public Service Co of Colorado 2.5% 15/3/2023	362,014	0.07	USD 146,000	Simon Property Group LP 4.25% 1/10/2044	140,643	0.03
USD 334,000	Puget Sound Energy Inc 4.3% 20/5/2045	328,485	0.06	USD 649,180	SLC Private Student Loan Trust '2006-A A5' FRN 15/7/2036	643,371	0.12
USD 127,000	QVC Inc 3.125% 1/4/2019	125,839	0.02	USD 140,000	SLC Private Student Loan Trust '2006-A C' FRN 15/7/2036	126,872	0.02
USD 217,000	QVC Inc 5.125% 2/7/2022	219,665	0.04	USD 150,034	SLC Private Student Loan Trust '2010-B A2' '144A' FRN 15/7/2042	155,060	0.03
USD 27,821	RASC Series Trust '2003-KS5 A1IB' FRN 25/7/2033	24,670	0.00	USD 437,670	SLM Private Credit Student Loan Trust '2004-B A2' FRN 15/6/2021	435,614	0.08
USD 67,000	Raytheon Co 3.15% 15/12/2024	66,465	0.01	USD 384,851	SLM Private Credit Student Loan Trust '2005-B A2' FRN 15/3/2023	381,363	0.07
USD 272,000	Regency Energy Partners LP / Regency Energy Finance Corp 5% 1/10/2022	269,098	0.05				
USD 75,529	Reperforming Loan REMIC Trust '2005-R2 1AF1' '144A' FRN 25/6/2035	67,174	0.01				
USD 345,000	Republic Services Inc 3.2% 15/3/2025	332,320	0.06				
USD 156,000	Reynolds American Inc 2.3% 12/6/2018	157,156	0.03				
USD 125,000	Reynolds American Inc 3.25% 12/6/2020	126,955	0.02				

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 71,866	SLM Private Credit Student Loan Trust '2006-C A4' FRN 15/3/2023	70,971	0.01	USD 630,411	SoFi Professional Loan Program '2015-A A2' '144A' 2.42% 25/3/2030	631,870	0.12
USD 433,413	SLM Private Credit Student Loan Trust '2005-A A3' FRN 15/6/2023	422,654	0.08	USD 350,000	SoFi Professional Loan Program '2015-B A2' '144A' 2.51% 27/9/2032	351,172	0.07
USD 749,778	SLM Private Credit Student Loan Trust '2006-A A4' FRN 15/12/2023	741,700	0.14	USD 84,833	SoFi Professional Loan Program LLC '2014-B A2' '144A' 2.55% 27/8/2029	85,336	0.02
USD 750,000	SLM Private Credit Student Loan Trust '2004-B A3' FRN 15/3/2024	719,778	0.13	USD 255,000	Sound Point CLO IV Ltd '2013-3A A' '144A' FRN 21/1/2026	253,459	0.05
USD 133,018	SLM Private Credit Student Loan Trust '2007-A A2' FRN 15/9/2025	131,801	0.02	USD 250,000	Sound Point CLO VII Ltd '2014-3A A' '144A' FRN 23/1/2027	249,098	0.05
USD 212,185	SLM Private Credit Student Loan Trust '2002-A A2' FRN 16/12/2030	206,029	0.04	USD 71,909	Soundview Home Loan Trust '2005-OPT3 A4' FRN 25/11/2035	71,791	0.01
USD 330,000	SLM Private Credit Student Loan Trust '2006-B A5' FRN 15/12/2039	288,648	0.05	USD 150,000	South Carolina State Public Service Authority 5% 1/12/2046	161,250	0.03
USD 100,000	SLM Private Education Loan Trust '2013-B A2B' '144A' FRN 17/6/2030	99,843	0.02	USD 90,000	South Carolina Transportation Infrastructure Bank 5% 1/10/2023	107,824	0.02
USD 770,000	SLM Private Education Loan Trust '2013-C A2B' '144A' FRN 15/10/2031	775,438	0.15	USD 85,000	South Carolina Transportation Infrastructure Bank 5% 1/10/2024	102,395	0.02
USD 200,000	SLM Private Education Loan Trust '2011-B A3' '144A' FRN 16/6/2042	210,852	0.04	USD 88,000	Southern California Edison Co 1.25% 1/11/2017	87,381	0.02
USD 260,000	SLM Private Education Loan Trust '2011-A A3' '144A' FRN 15/1/2043	275,288	0.05	USD 73,000	Southwest Airlines Co 2.75% 6/11/2019	74,149	0.01
USD 340,000	SLM Private Education Loan Trust '2011-C A2A' '144A' FRN 17/10/2044	361,482	0.07	USD 278,000	Spectra Energy Partners LP 3.5% 15/3/2025	257,543	0.05
USD 320,000	SLM Private Education Loan Trust '2013-B A2A' '144A' 1.85% 17/6/2030	317,515	0.06	USD 561,055	SpringCastle America Funding LLC '2014-AA A' '144A' 2.7% 25/5/2023	563,468	0.11
USD 500,000	SLM Private Education Loan Trust '2014-A A2A' '144A' 2.59% 15/1/2026	508,144	0.10	USD 465,000	SpringCastle America Funding LLC '2014-AA B' '144A' 4.61% 25/10/2027	475,039	0.09
USD 440,000	SLM Private Education Loan Trust '2013-B B' '144A' 3% 16/5/2044	434,059	0.08	USD 165,000	Springleaf Funding Trust '2014-AA B' '144A' 3.45% 15/12/2022	166,012	0.03
USD 190,000	SLM Private Education Loan Trust '2011-B A2' '144A' 3.74% 15/2/2029	198,915	0.04	USD 780,000	Springleaf Funding Trust '2015-AA B' '144A' 3.62% 15/11/2024	791,301	0.15
USD 1,126,000	SLM Private Education Loan Trust '2012-A A2' '144A' 3.83% 17/1/2045	1,183,905	0.22	USD 1,070,000	Sprint Communications Inc '144A' 9% 15/11/2018	1,194,655	0.22
USD 451,137	SMB Private Education Loan Trust '2014-A A1' '144A' FRN 15/9/2021	448,602	0.08	USD 930,000	Sprint Corp 7.875% 15/9/2023	897,924	0.17
USD 110,000	SMB Private Education Loan Trust '2015-B A2B' '144A' FRN 15/7/2027	109,450	0.02	USD 255,000	State of California 7.55% 1/4/2039	368,656	0.07
USD 280,000	SMB Private Education Loan Trust '2015-B A3' '144A' FRN 17/5/2032	279,344	0.05	USD 305,000	State of California 7.6% 1/11/2040	448,936	0.08
USD 850,000	SMB Private Education Loan Trust '2014-A A2A' '144A' 3.05% 15/5/2026	871,107	0.16	USD 535,000	State of Illinois 5.1% 1/6/2033	495,057	0.09
USD 240,000	SMB Private Education Loan Trust '2015-B B' '144A' 3.5% 17/12/2040	221,023	0.04	USD 85,000	State of Minnesota 5% 1/8/2032	101,008	0.02
USD 160,000	SoFi Professional Loan Program '2015-B A1' '144A' FRN 25/4/2035	159,873	0.03	USD 40,000	State of Minnesota 5% 1/8/2035	47,041	0.01
				USD 80,000	State Street Capital Trust IV FRN 15/6/2037	68,300	0.01
				USD 240,000	STRIPs 2012-1 Ltd '2012-1A B' '144A' 0.5% 25/12/2044	213,600	0.04
				USD 705,358	Structured Adjustable Rate Mortgage Loan Trust Series '2007-3 3A1' FRN 25/4/2047	559,665	0.10
				USD 22,061	Structured Asset Investment Loan Trust '2004-8 M4' FRN 25/9/2034	19,336	0.00
				USD 156,537	Structured Asset Mortgage Investments II Trust '2005-AR8 A1A' FRN 25/2/2036	127,694	0.02
				USD 42,141	Structured Asset Securities Corp Mortgage Pass-Through Cdfs Ser '2004-23XS 2A1' FRN 25/1/2035	39,232	0.01

US Dollar Core Bond Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 336,000	Sunoco Logistics Partners Operations LP 3.45% 15/1/2023	304,016	0.06	USD 28,000	United Airlines 2014-1 Class B Pass Through Trust 4.75% 11/4/2022	28,315	0.01
USD 155,104	Sunset Mortgage Loan Co LLC (Step-up coupon) '2014-NPL2 A' '144A' 3.721% 16/11/2044	154,503	0.03	USD 150,000	United Rentals North America Inc 5.75% 15/11/2024	147,750	0.03
USD 446,085	SWAY Residential Trust '2014-1 A' '144A' FRN 17/1/2032	442,579	0.08	USD 400,000	United Rentals North America Inc 7.625% 15/4/2022	432,044	0.08
USD 555,000	Symphony CLO XII Ltd '2013-12A A' '144A' FRN 15/10/2025	552,675	0.10	USD 35,000,000	United States Treasury Bill 10/9/2015 (Zero Coupon)	34,999,930	6.56
USD 600,000	Symphony CLO XV Ltd '2014-15A B1' '144A' FRN 17/10/2026	600,866	0.11	USD 36,000,000	United States Treasury Bill 17/9/2015 (Zero Coupon)	35,999,982	6.75
USD 133,000	Synchrony Financial 2.7% 3/2/2020	130,882	0.02	USD 11,000,000	United States Treasury Bill 27/11/2015 (Zero Coupon)	10,998,658	2.06
USD 253,000	Synchrony Financial 4.5% 23/7/2025	252,337	0.05	USD 13,975,600	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025*	13,619,522	2.55
USD 119,000	Target Corp 3.5% 1/7/2024	122,440	0.02	USD 27,445,000	United States Treasury Note/Bond 0.625% 31/8/2017	27,401,045	5.13
USD 136,000	Target Corp 4% 1/7/2042	131,272	0.02	USD 33,290,000	United States Treasury Note/Bond 1% 15/8/2018	33,280,897	6.24
USD 197,000	Thermo Fisher Scientific Inc 3.3% 15/2/2022	192,632	0.04	USD 29,535,000	United States Treasury Note/Bond 1.375% 31/8/2020	29,376,942	5.51
USD 173,725	Thornburg Mortgage Securities Trust '2007-3 4A1' FRN 25/6/2047	167,984	0.03	USD 6,522,200	United States Treasury Note/Bond 1.625% 31/7/2020	6,564,492	1.23
USD 250,000	TICP CLO I Ltd '2015-1A A' '144A' FRN 20/7/2027	249,553	0.05	USD 13,690,000	United States Treasury Note/Bond 1.875% 31/8/2022	13,695,348	2.57
USD 750,000	TICP CLO III Ltd '2014-3A A' '144A' FRN 20/1/2027	749,732	0.14	USD 5,470,000	United States Treasury Note/Bond 2% 15/8/2025	5,402,052	1.01
USD 59,000	Time Warner Cable Inc 4% 1/9/2021	59,492	0.01	USD 50,000	United States Treasury Note/Bond 2.75% 15/11/2042	48,754	0.01
USD 423,000	Time Warner Cable Inc 4.125% 15/2/2021	432,222	0.08	USD 10,186,000	United States Treasury Note/Bond 2.875% 15/8/2045	10,207,486	1.91
USD 190,000	Time Warner Cable Inc 5% 1/2/2020	204,446	0.04	USD 657,000	United Technologies Corp (Step-up coupon) 1.778% 4/5/2018	654,628	0.12
USD 148,000	Time Warner Cable Inc 5.5% 1/9/2041	135,779	0.03	USD 147,000	United Technologies Corp 4.15% 15/5/2045	142,158	0.03
USD 552,000	Time Warner Inc 2.1% 1/6/2019	545,625	0.10	USD 109,000	UnitedHealth Group Inc 2.7% 15/7/2020	110,626	0.02
USD 279,000	Time Warner Inc 3.6% 15/7/2025	270,918	0.05	USD 235,000	UnitedHealth Group Inc 2.875% 15/12/2021	235,944	0.04
USD 223,000	Time Warner Inc 4.65% 1/6/2044	209,003	0.04	USD 107,000	UnitedHealth Group Inc 3.35% 15/7/2022	109,879	0.02
USD 105,000	T-Mobile USA Inc 6.633% 28/4/2021	110,250	0.02	USD 43,000	UnitedHealth Group Inc 4.625% 15/7/2035	45,229	0.01
USD 100,000	T-Mobile USA Inc 6.731% 28/4/2022	105,250	0.02	USD 85,000	University of California 4.858% 15/5/2112	80,803	0.02
USD 30,000	T-Mobile USA Inc 6.836% 28/4/2023	31,650	0.01	USD 532,000	US Bancorp 2.95% 15/7/2022	523,398	0.10
USD 534,000	Toyota Motor Credit Corp 2.75% 17/5/2021	538,940	0.10	USD 571,768	US Residential Opportunity Fund III Trust '2015-1111 A' '144A' 3.721% 27/1/2035	571,758	0.11
USD 473,000	Trans-Allegheny Interstate Line Co '144A' 3.85% 1/6/2025	472,567	0.09	USD 605,000	Valero Energy Corp 3.65% 15/3/2025	584,342	0.11
USD 248,000	Travelers Cos Inc/The 4.6% 1/8/2043	255,817	0.05	USD 360,000	Ventas Realty LP 3.75% 1/5/2024	353,843	0.07
USD 100,000	Tricon American Homes Trust '2015-SFR1 A' '144A' FRN 17/5/2032	98,876	0.02	USD 186,000	Ventas Realty LP 4.125% 15/1/2026	184,977	0.03
USD 183,830	U.S. Residential Opportunity Fund IV Trust '2015-11V A' '144A' 3.721% 27/2/2035	183,803	0.03	USD 250,000	Venture XIX CLO Ltd '2014-19A A' '144A' FRN 15/1/2027	250,613	0.05
USD 180,000	UBS-Citigroup Commercial Mortgage Trust '2011-C1 D' '144A' FRN 10/1/2045	200,229	0.04	USD 798,000	Verizon Communications Inc 2.625% 21/2/2020	798,973	0.15
USD 117,000	Union Pacific Corp 3.375% 1/2/2035	104,965	0.02	USD 492,000	Verizon Communications Inc 3.45% 15/3/2021	504,031	0.09
USD 358,000	Union Pacific Corp 3.875% 1/2/2055	313,727	0.06	USD 577,000	Verizon Communications Inc 3.85% 1/11/2042	473,868	0.09
USD 154,496	Union Pacific Railroad Co 2014-1 Pass Through Trust 3.227% 14/5/2026	154,254	0.03	USD 697,000	Verizon Communications Inc 4.4% 1/11/2034	647,426	0.12

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

To Be Announced Securities Contracts as at 31 August 2015

Holding	Description	Value (USD)	%
TBA			
United States			
USD 2,028,000	Fannie Mae Pool '2.5 9/15' 2.5% TBA	2,059,846	0.39
USD 17,298,000	Fannie Mae Pool '3 9/15' 3% TBA	17,405,253	3.26
USD 1,200,000	Fannie Mae Pool '3 10/15' 3% TBA	1,243,453	0.23
USD 1,564,000	Fannie Mae Pool '3 9/15' 3% TBA	1,623,750	0.30
USD 12,048,000	Fannie Mae Pool '3.5 9/15' 3.5% TBA	12,503,091	2.34
USD (179,000)	Fannie Mae Pool '3.5 9/15' 3.5% TBA	(188,663)	(0.04)
USD (1,500,000)	Fannie Mae Pool '4 9/15' 4% TBA	(1,571,391)	(0.29)
USD 8,232,000	Fannie Mae Pool '4 9/15' 4% TBA	8,753,497	1.64
USD 1,200,000	Fannie Mae Pool '4.5 9/15' 4.5% TBA	1,248,014	0.23
USD 2,015,000	Fannie Mae Pool '4.5 9/15' 4.5% TBA	2,184,512	0.41
USD (1,200,000)	Fannie Mae Pool '5 9/15' 5% TBA	(1,323,938)	(0.25)
USD (300,000)	Fannie Mae Pool '5 10/15' 5% TBA	(330,609)	(0.06)
USD (100,000)	Fannie Mae Pool '5.5 9/15' 5.5% TBA	(111,922)	(0.02)
USD 1,100,000	Fannie Mae Pool '6 9/15' 6% TBA	1,243,749	0.23
USD 1,424,000	Freddie Mac Gold Pool '2.5 9/15' 2.5% TBA	1,445,916	0.27
USD 3,600,000	Freddie Mac Gold Pool '3 9/15' 3% TBA	3,611,531	0.68
USD (311,000)	Freddie Mac Gold Pool '3 9/15' 3% TBA	(322,480)	(0.06)
USD 1,500,000	Freddie Mac Gold Pool '3.5 10/15' 3.5% TBA	1,549,468	0.29
USD 5,900,000	Freddie Mac Gold Pool '3.5 9/15' 3.5% TBA	6,109,554	1.15
USD 5,553,000	Freddie Mac Gold Pool '4 9/15' 4% TBA	5,891,820	1.10
USD 2,487,000	Freddie Mac Gold Pool '4.5 9/15' 4.5% TBA	2,692,039	0.50
USD 2,300,000	Freddie Mac Gold Pool '5 10/15' 5% TBA	2,523,971	0.47
USD 200,000	Freddie Mac Gold Pool '5.5 9/15' 5.5% TBA	222,844	0.04
USD (1,500,000)	Ginnie Mae I Pool '3.5 9/15' 3.5% TBA	(1,561,406)	(0.29)
USD 833,000	Ginnie Mae I Pool '4 9/15' 4% TBA	885,063	0.17
USD 2,100,000	Ginnie Mae I Pool '4.5 9/15' 4.5% TBA	2,278,172	0.43
USD 2,740,000	Ginnie Mae I Pool '5 9/15' 5% TBA	3,014,249	0.57
USD 2,100,000	Ginnie Mae I Pool '5.5 9/15' 5.5% TBA	2,353,312	0.44
USD 2,616,000	Ginnie Mae II Pool '3 9/15' 3% TBA	2,654,320	0.50
USD 1,328,000	Ginnie Mae II Pool '3.5 9/15' 3.5% TBA	1,384,362	0.26
USD 405,000	Ginnie Mae II Pool '4 9/15' 4% TBA	429,624	0.08
USD 2,900,000	Ginnie Mae II Pool '4 10/15' 4% TBA	3,072,697	0.58
USD 200,000	Ginnie Mae II Pool '4 11/15' 4% TBA	211,637	0.04
USD 3,555,000	Ginnie Mae II Pool '4.5 9/15' 4.5% TBA	3,817,737	0.72
USD 560,000	Ginnie Mae II Pool '5 9/15' 5% TBA	606,076	0.11
Total TBA		87,609,148	16.42

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	29,759	USD	8,500	Goldman Sachs	2/9/2015	(394)
BRL	189,324	USD	54,000	UBS	2/9/2015	(2,430)
BRL	102,305	USD	28,000	BNP Paribas	2/9/2015	(133)
BRL	356,429	USD	101,000	BNY Mellon	2/9/2015	(3,913)
BRL	241,910	USD	68,000	Morgan Stanley	2/9/2015	(2,106)
BRL	672,564	USD	195,000	RBS Plc	2/9/2015	(11,801)
BRL	323,407	USD	94,000	Deutsche Bank	2/9/2015	(5,907)
BRL	241,876	USD	68,000	Citibank	2/9/2015	(2,116)
BRL	159,503	USD	45,000	Credit Suisse	2/9/2015	(1,553)
USD	45,000	BRL	159,683	UBS	2/9/2015	1,504
USD	163,000	BRL	578,450	RBS Plc	2/9/2015	5,437
USD	61,000	BRL	217,221	BNY Mellon	2/9/2015	1,831
USD	125,500	BRL	432,800	Deutsche Bank	2/9/2015	7,610
USD	199,000	BRL	683,319	BNP Paribas	2/9/2015	12,871
USD	68,000	BRL	238,884	JP Morgan	2/9/2015	2,931
COP	71,767,656	USD	22,600	BNY Mellon	4/9/2015	420
COP	286,907,000	USD	90,400	BNP Paribas	4/9/2015	1,627
USD	113,000	COP	325,602,720	Credit Suisse	4/9/2015	8,561
MYR	477,764	USD	113,000	UBS	8/9/2015	849
USD	113,000	MYR	438,779	JP Morgan	8/9/2015	8,441
CNY	5,929,788	USD	950,000	Citibank	9/9/2015	(21,821)
CNY	5,927,668	USD	950,000	Bank of America	9/9/2015	(22,153)
CNY	5,928,443	USD	950,000	Goldman Sachs	9/9/2015	(22,032)
CNY	5,927,744	USD	950,000	Deutsche Bank	9/9/2015	(22,142)
CNY	5,928,281	USD	950,000	UBS	9/9/2015	(22,057)
USD	1,577,025	CNY	9,937,088	Deutsche Bank	9/9/2015	21,591
USD	3,172,975	CNY	19,990,439	BNP Paribas	9/9/2015	43,909
USD	17,498	RUB	1,014,096	Deutsche Bank	9/9/2015	2,465
CLP	186,953,754	USD	271,200	Credit Suisse	11/9/2015	(2,902)
MYR	329,845	USD	82,000	JP Morgan	11/9/2015	(3,367)
USD	203,400	CLP	138,796,770	Credit Suisse	11/9/2015	4,213
USD	67,800	CLP	45,997,554	Deutsche Bank	11/9/2015	1,789
USD	202,939	JPY	24,218,070	Goldman Sachs	11/9/2015	2,980
USD	194,072	MXN	3,261,035	BNY Mellon	11/9/2015	1,097
USD	82,000	MYR	325,950	UBS	11/9/2015	4,295
CAD	89,935	USD	68,000	Goldman Sachs	14/9/2015	(471)
KRW	107,407,300	USD	91,000	JP Morgan	14/9/2015	(294)
KRW	132,962,375	USD	113,750	BNP Paribas	14/9/2015	(1,463)
MXN	1,740,041	USD	102,400	Goldman Sachs	14/9/2015	546
MXN	2,191,696	USD	130,000	JP Morgan	14/9/2015	(333)
MXN	4,645,469	USD	275,000	UBS	14/9/2015	(161)
MXN	1,528,835	USD	90,700	Morgan Stanley	14/9/2015	(250)
MYR	459,910	USD	113,000	Goldman Sachs	14/9/2015	(3,314)
MYR	180,360	USD	45,000	BNP Paribas	14/9/2015	(1,985)
RUB	4,612,996	USD	80,626	BNP Paribas	14/9/2015	(12,355)
USD	68,000	CAD	89,958	Goldman Sachs	14/9/2015	454
USD	227,500	KRW	266,812,000	Goldman Sachs	14/9/2015	2,176
USD	76,000	MXN	1,306,816	Deutsche Bank	14/9/2015	(1,315)
USD	81,000	MYR	332,343	Standard Chartered	14/9/2015	1,738
USD	417,012	RUB	23,867,667	HSBC Bank Plc	14/9/2015	63,778
MXN	3,220,326	USD	192,000	Barclays	15/9/2015	(1,490)
MXN	39,784,490	USD	2,420,000	JP Morgan	15/9/2015	(66,409)
MXN	29,486,487	USD	1,795,000	UBS	15/9/2015	(50,624)
USD	3,100,000	MXN	52,533,615	BNY Mellon	15/9/2015	(7,810)
AUD	2,350,000	USD	1,731,038	Westpac	16/9/2015	(64,215)
CHF	1,135,732	USD	1,189,000	UBS	16/9/2015	(12,596)
CHF	960,604	USD	1,020,000	Barclays	16/9/2015	(24,996)
CHF	1,134,123	USD	1,230,000	BNP Paribas	16/9/2015	(55,264)
CHF	779,880	USD	845,000	Goldman Sachs	16/9/2015	(37,192)
EUR	863,000	USD	970,701	UBS	16/9/2015	(1,222)
EUR	5,690,610	USD	6,426,648	Goldman Sachs	16/9/2015	(33,916)
JPY	169,179,837	USD	1,410,000	RBS Plc	16/9/2015	(13,022)

US Dollar Core Bond Fund continued

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	152,069,609	USD	1,257,000	Morgan Stanley	16/9/2015	(1,307)
JPY	269,263,493	USD	2,199,775	Deutsche Bank	16/9/2015	23,629
JPY	34,653,734	USD	281,000	Toronto Dominion	16/9/2015	5,148
JPY	566,098,783	USD	4,625,225	Goldman Sachs	16/9/2015	49,253
USD	1,730,922	AUD	2,350,000	Goldman Sachs	16/9/2015	64,098
USD	1,056,180	CHF	984,803	Citibank	16/9/2015	36,110
USD	100,000	CHF	97,770	Morgan Stanley	16/9/2015	(1,272)
USD	849,730	CHF	794,779	Barclays	16/9/2015	26,490
USD	2,278,090	CHF	2,181,997	Goldman Sachs	16/9/2015	17,955
				Standard Chartered		
USD	578,525	EUR	530,000	Bank London	16/9/2015	(16,867)
USD	1,167,732	EUR	1,070,000	Goldman Sachs	16/9/2015	(34,287)
USD	86,253	EUR	77,000	Barclays	16/9/2015	(247)
USD	100,801	EUR	91,000	Morgan Stanley	16/9/2015	(1,427)
USD	272,960	EUR	242,340	BNP Paribas	16/9/2015	719
USD	296,449	EUR	263,270	Citibank	16/9/2015	697
USD	2,411,257	EUR	2,150,000	HSBC Bank Plc	16/9/2015	(4,015)
USD	2,382,192	EUR	2,130,000	Bank of America	16/9/2015	(10,613)
USD	2,340,000	JPY	291,704,400	Citibank	16/9/2015	(68,707)
USD	137,000	JPY	17,036,578	Morgan Stanley	16/9/2015	(3,677)
USD	116,000	JPY	14,338,098	Barclays	16/9/2015	(2,395)
USD	2,390,000	JPY	293,323,505	RBS Plc	16/9/2015	(32,076)
USD	3,040,000	JPY	373,676,800	BNP Paribas	16/9/2015	(45,582)
USD	1,750,000	JPY	216,807,122	Goldman Sachs	16/9/2015	(40,253)
KRW	53,923,500	USD	46,000	BNP Paribas	17/9/2015	(475)
USD	69,000	KRW	82,413,600	Bank of America	17/9/2015	(578)
COP	174,372,379	USD	54,240	Credit Suisse	18/9/2015	1,675
COP	57,205,120	USD	18,080	Morgan Stanley	18/9/2015	264
MXN	4,302,663	USD	261,600	JP Morgan	18/9/2015	(7,118)
USD	72,320	COP	216,210,042	BNP Paribas	18/9/2015	2,990
USD	60,468	MXN	1,041,126	Morgan Stanley	18/9/2015	(1,109)
USD	718,511	MXN	11,225,611	Bank of America	18/9/2015	54,567
CAD	122,400	MXN	1,572,314	Deutsche Bank	21/9/2015	(1,070)
CAD	81,600	MXN	1,043,556	Goldman Sachs	21/9/2015	(439)
MXN	2,565,851	CAD	204,000	UBS	21/9/2015	(1,449)
USD	835,203	EUR	757,272	RBS Plc	21/9/2015	(15,564)
CLP	35,855,841	USD	50,735	Credit Suisse	24/9/2015	660
CLP	70,910,070	USD	101,470	BNY Mellon	24/9/2015	170
COP	260,440,920	USD	81,000	Credit Suisse	24/9/2015	2,502
JPY	8,458,509	USD	68,250	RBS Plc	24/9/2015	1,605
USD	152,205	CLP	108,116,980	Credit Suisse	24/9/2015	(2,767)
USD	81,000	COP	247,743,360	Credit Suisse	24/9/2015	1,569
USD	68,250	JPY	8,450,368	Morgan Stanley	24/9/2015	(1,538)
USD	101,469	KRW	122,371,843	HSBC Bank Plc	24/9/2015	(1,774)
USD	476,094	MXN	7,791,192	Goldman Sachs	25/9/2015	15,519
COP	406,240,000	USD	128,000	BNY Mellon	28/9/2015	2,237
COP	197,914,000	USD	68,000	BNP Paribas	28/9/2015	(4,550)
USD	76,800	COP	248,755,200	Morgan Stanley	28/9/2015	(2,949)
USD	68,000	COP	200,155,960	Credit Suisse	28/9/2015	3,832
USD	159,000	MYR	667,323	BNY Mellon	28/9/2015	(463)
CLP	108,143,100	USD	156,000	BNY Mellon	30/9/2015	(1,078)
CLP	72,332,000	USD	104,000	Credit Suisse	30/9/2015	(380)
COP	324,178,920	USD	113,000	Credit Suisse	30/9/2015	(9,075)
USD	113,000	COP	324,533,740	Credit Suisse	30/9/2015	8,961
COP	725,468,640	USD	234,000	BNY Mellon	1/10/2015	(1,436)
MXN	2,198,079	USD	130,000	JP Morgan	2/10/2015	(128)
MXN	2,184,403	USD	130,000	UBS	2/10/2015	(936)
MXN	15,966,194	USD	933,600	Deutsche Bank	2/10/2015	9,751
USD	778,000	BRL	2,850,514	Goldman Sachs	2/10/2015	9,635
USD	206,000	BRL	743,660	BNY Mellon	2/10/2015	5,545
USD	155,600	BRL	572,235	Morgan Stanley	2/10/2015	1,352
USD	28,000	BRL	103,362	BNP Paribas	2/10/2015	139
USD	2,116,858	EUR	1,918,000	UBS	20/10/2015	(38,940)

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	341,237	MXN	5,490,000	Goldman Sachs	20/10/2015	17,329
USD	175,610	MXN	2,798,000	BNP Paribas	20/10/2015	10,530
MXN	15,234,703	USD	893,333	Goldman Sachs	30/11/2015	2,796
MXN	15,244,964	USD	893,667	Deutsche Bank	30/11/2015	3,066
MXN	15,233,166	USD	893,000	Citibank	30/11/2015	3,038
Net unrealised depreciation (USD underlying exposure – USD 80,441,277)						(307,121)
Note: The net unrealised depreciation attributed to these transactions is included in the Statement of Net Assets (see Note 2c).						

US Dollar Core Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2015

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(8)	EUR	Euro BOBL	September 2015	1,170,057	(7,548)
(17)	EUR	Euro Bund	September 2015	2,938,316	(67,400)
137	USD	US Treasury 2 Year Note (CBT)	December 2015	29,951,625	(40,433)
93	USD	US Long Bond (CBT)	December 2015	14,522,531	(273,210)
65	USD	US Ultra Bond (CBT)	December 2015	10,408,125	36,711
(10)	USD	US Treasury 10 Year Note (CBT)	December 2015	1,275,468	(2,544)
(177)	USD	US Treasury 5 Year Note (CBT)	December 2015	21,194,367	19,039
(216)	USD	90 Day Euro \$	December 2015	53,751,600	(51,033)
(109)	USD	90 Day Euro \$	September 2016	26,988,400	(52,113)
(46)	USD	90 Day Euro \$	December 2016	11,367,750	(27,995)
Total				173,568,239	(466,526)

Note: The net unrealised depreciation of USD 466,526 attributed to these transactions is included in the Statement of Net Assets (see Note 2c).

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
BRL 3,239,000	Fund receives Fixed 13.61%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(6,623)	(6,623)
BRL 1,842,732	Fund receives Fixed 14.045%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(952)	(952)
BRL 1,974,529	Fund receives Fixed 14.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(334)	(334)
BRL 4,290,039	Fund receives Fixed 13.91%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(4,132)	(4,132)
CNY 4,992,333	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	22/5/2017	(985)	(985)
CNY 2,545,000	Fund receives Fixed 2.25%; and pays Floating CNY CNRR 3 Month	Bank of America	7/7/2017	(622)	(622)
CNY 2,517,593	Fund receives Fixed 2.12%; and pays Floating CNY CNRR 3 Month	Bank of America	9/7/2017	(1,631)	(1,631)
MXN 11,605,491	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Bank of America	25/8/2017	(339)	(339)
MXN 11,605,491	Fund receives Fixed 4.435%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	28/8/2017	(51)	(51)
MXN 1,940,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 4.3499988%	Bank of America	17/11/2017	448	448
MXN 2,789,438	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 4.6900008%	Bank of America	16/3/2018	(101)	(101)
MXN 1,486,115	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 4.8499992%	Bank of America	1/11/2018	147	147
MXN 1,525,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 5.04%	Bank of America	18/11/2019	775	775
BRL 206,418	Fund receives Fixed 12.05%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2021	(6,198)	(6,198)
USD 400,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 2.155%	Bank of America	28/5/2023	(4,746)	(4,746)
USD 200,000	Fund receives Fixed 2.3175%; and pays Floating USD LIBOR 3 Month BBA	Bank of America	31/5/2023	4,722	4,722
MXN 1,644,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 5.7250008%	Bank of America	3/1/2025	3,976	3,976
MXN 1,442,008	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.2924988%	Bank of America	13/1/2025	(4,653)	(4,653)
MXN 1,913,500	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3116004%	Bank of America	6/6/2025	1,034	1,034
MXN 4,540,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Bank of America	16/7/2025	204	204
MXN 2,270,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Bank of America	18/7/2025	202	202
MXN 2,491,500	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 6.3100008%	Bank of America	11/8/2025	205	205
MXN 2,491,500	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 6.3100008%	Bank of America	11/8/2025	205	205
MXN 2,737,781	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 4.5500004%	Barclays	21/3/2018	481	481
USD 5,800,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.369%	Barclays	10/7/2025	(95,449)	(95,449)
USD 236,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.339%	Barclays	30/7/2025	(3,188)	(3,188)
USD 120,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.34%	Barclays	30/7/2025	(1,632)	(1,632)
USD 117,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.339%	Barclays	30/7/2025	(1,580)	(1,580)
USD 164,800	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.256%	Barclays	20/8/2025	(888)	(888)

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/(depreciation) USD	Market Value USD
USD 135,000	Fund receives Fixed 2.14%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(724)	(724)
USD 160,000	Fund receives Fixed 2.128%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(1,035)	(1,035)
USD 239,445	Fund receives Fixed 2.13%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(1,505)	(1,505)
USD 160,000	Fund receives Fixed 2.134%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(946)	(946)
BRL 1,859,831	Fund receives Fixed 13.395%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2017	(5,274)	(5,274)
BRL 1,859,490	Fund receives Fixed 13.565%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2017	(4,105)	(4,105)
MXN 15,571,500	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.33%	Citibank	24/8/2017	635	635
MXN 10,381,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Citibank	25/8/2017	114	114
MXN 2,737,781	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 4.5699984%	Citibank	21/3/2018	401	401
MXN 6,429,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3099984%	Citibank	9/5/2018	652	652
MXN 2,280,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 4.7199996%	Citibank	14/11/2018	817	817
MXN 1,606,231	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 5.0500008%	Citibank	15/11/2019	769	769
USD 400,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 2.69%	Citibank	9/8/2021	(21,397)	(21,397)
MXN 2,270,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.33%	Citibank	17/7/2025	45	45
BRL 1,310,276	Fund receives Fixed 11.36%; and pays Floating BRL BROIS 1 Day	Credit Suisse	4/1/2016	(6,774)	(6,774)
MXN 18,313,018	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Credit Suisse	25/8/2017	(115)	(115)
USD 246,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.359%	Credit Suisse	31/7/2025	(3,842)	(3,842)
USD 122,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.34625%	Credit Suisse	3/8/2025	(1,740)	(1,740)
USD 164,800	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.25375%	Credit Suisse	20/8/2025	(909)	(909)
BRL 322,000	Fund receives Fixed 11.255%; and pays Floating BRL BROIS 1 Day	Deutsche Bank	4/1/2016	(1,808)	(1,808)
USD 600,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 0.644%	Deutsche Bank	26/11/2016	(252)	(252)
CNY 2,897,733	Fund receives Fixed 2.26%; and pays Floating CNY CNRR 3 Month	Deutsche Bank	8/7/2017	(636)	(636)
CNY 2,517,593	Fund receives Fixed 2.18%; and pays Floating CNY CNRR 3 Month	Deutsche Bank	9/7/2017	(1,167)	(1,167)
USD 540,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 3.267%	Deutsche Bank	16/5/2021	(46,034)	(46,034)
USD 500,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 2.31%	Deutsche Bank	31/5/2023	(11,534)	(11,534)
MXN 2,580,060	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.2950008%	Deutsche Bank	14/11/2024	(4,642)	(4,642)
MXN 1,121,765	Fund receives Fixed 5.85%; and pays Floating MXN MXIBTIIIE 1 Month	Deutsche Bank	14/11/2024	(1,979)	(1,979)
USD 122,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.37%	Deutsche Bank	31/7/2025	(2,035)	(2,035)
MXN 9,249,638	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 6.3072%	Deutsche Bank	11/8/2025	883	883
USD 82,400	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.255%	Deutsche Bank	20/8/2025	(464)	(464)
USD 18,098,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.256%	Goldman Sachs	12/1/2017	(91,561)	(91,561)
MXN 2,120,360	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.2924988%	Goldman Sachs	13/1/2025	(6,793)	(6,793)
MXN 2,456,748	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Goldman Sachs	16/7/2025	168	168
MXN 6,799,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3099984%	Goldman Sachs	6/8/2025	(169)	(169)
BRL 138,166	Fund receives Fixed 11.84%; and pays Floating BRL BROIS 1 Day	HSBC	4/1/2021	(4,619)	(4,619)
BRL 1,024,000	Fund receives Fixed 11.85%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2016	(3,845)	(3,845)
BRL 1,566,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.13%	JP Morgan	4/1/2016	4,676	4,676
BRL 3,750,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.14%	JP Morgan	4/1/2016	11,080	11,080
BRL 1,560,000	Fund receives Fixed 11.825%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2016	(4,129)	(4,129)
BRL 1,356,710	Fund receives Fixed 11.59%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2016	(5,281)	(5,281)
BRL 2,207,505	Fund receives Fixed 13.93%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2017	(2,050)	(2,050)
CNY 4,949,481	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	JP Morgan	27/5/2017	(1,018)	(1,018)
CNY 2,545,000	Fund receives Fixed 2.285%; and pays Floating CNY CNRR 3 Month	JP Morgan	7/7/2017	(349)	(349)
BRL 302,000	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2021	(10,317)	(10,317)
BRL 1,820,294	Fund receives Fixed 13.57%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2017	(3,987)	(3,987)
BRL 987,264	Fund receives Fixed 14.15%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2017	(167)	(167)
MXN 15,571,500	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.33%	Morgan Stanley	24/8/2017	724	724
MXN 2,099,252	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.3260004%	Morgan Stanley	16/7/2025	242	242
MXN 4,556,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 3.33%	Morgan Stanley	17/7/2025	(17)	(17)
Total (USD underlying exposure – USD 50,517,438)				(353,718)	(353,718)

Note: The total market value of USD (353,718) of these transactions is included in the Statement of Net Assets (see Note 2c).

US Dollar Core Bond Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (45,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Bank of America	20/12/2019	(7,341)	(11,120)
USD (35,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Bank of America	20/12/2019	(5,789)	(8,649)
USD (35,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Bank of America	20/12/2019	(5,861)	(8,649)
USD (476,601)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Bank of America	20/6/2020	(3,145)	(9,180)
USD (630,000)	Fund provides default protection on Goldman Sachs Group Inc/The 5.95% 18/1/2018; and receives Fixed 1%	Bank of America	20/6/2020	(2,290)	1,470
USD (112,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Bank of America	20/9/2020	(821)	(2,515)
USD 476,601	Fund receives default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	Bank of America	20/9/2020	3,507	10,701
USD 519,750	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Barclays	20/6/2020	6,641	(23,432)
USD (2,158,200)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Barclays	20/6/2020	(36,388)	97,300
USD 2,222,550	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	54,082	(100,201)
USD 2,187,900	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	52,474	(98,639)
USD 4,336,200	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Barclays	20/6/2020	34,369	(195,493)
USD (346,500)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Barclays	20/6/2020	(1,295)	15,622
USD (2,504,700)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Barclays	20/6/2020	44,738	112,922
USD 2,524,500	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Barclays	20/6/2020	2,128	(113,815)
USD 440,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	3,047	(3,711)
USD (4,405,500)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(47,307)	198,618
USD 375,450	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	2,116	(3,167)
USD 250,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	1,403	(2,109)
USD (7,692,300)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(174,140)	346,800
USD 4,336,200	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Barclays	20/6/2020	33,512	(195,493)
USD 4,419,360	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	97,633	(199,243)
USD 2,227,500	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	53,342	(100,425)
USD 250,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	1,319	(2,109)
USD 372,195	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	Barclays	20/9/2020	5,939	25,227
USD (115,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(419)	(2,582)
USD (122,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(121)	(2,739)
USD (183,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(667)	(4,109)
USD (115,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(419)	(2,582)
USD (483,500)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(4,536)	(10,856)
USD (141,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	62	(3,166)
USD (116,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(423)	(2,604)
USD (122,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(207)	(2,739)
USD (111,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(813)	(2,492)
USD (121,601)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Citibank	20/9/2020	336	(2,730)
USD (121,601)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Citibank	20/9/2020	222	(2,730)
USD 668,250	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Citigroup Global Markets	20/6/2020	12,070	(30,127)
USD 260,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	(193)	(2,193)

The notes on pages 504 to 515 form an integral part of these financial statements.

US Dollar Core Bond Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 1,287,000	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Credit Suisse	20/6/2020	20,922	(58,023)
USD 529,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	2,247	(4,462)
USD 4,419,360	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Credit Suisse	20/6/2020	94,266	(199,243)
USD 2,227,500	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Credit Suisse	20/6/2020	53,266	(100,425)
USD (4,395,600)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Credit Suisse	20/6/2020	(72,353)	198,171
USD 1,749,334	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	14,657	(14,755)
USD 260,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	289	(2,193)
USD (495,000)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Credit Suisse	20/6/2020	1,307	22,317
USD 522,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	5,074	(4,403)
USD (4,356,000)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Credit Suisse	20/6/2020	(93,046)	196,386
USD (92,500)	Fund provides default protection on Barrick Gold Corp 5.8% 15/11/2034; and receives Fixed 1%	Deutsche Bank	20/12/2019	(1,433)	(5,223)
USD (74,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Deutsche Bank	20/9/2020	(643)	(1,664)
USD (74,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Deutsche Bank	20/9/2020	(643)	(1,664)
USD (130,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Goldman Sachs	20/6/2019	(23,674)	(27,885)
USD (20,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Goldman Sachs	20/6/2019	(3,643)	(4,290)
USD (135,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Goldman Sachs	20/9/2020	(134)	(3,031)
USD (176,000)	Fund provides default protection on Barrick Gold Corporation 5.8% 15/11/2034; and receives Fixed 1%	Goldman Sachs	20/6/2021	(5,002)	(20,003)
USD 210,000	Fund receives default protection on Genworth Holdings Inc 6.515% 22/5/2018; and pays Fixed 1%	JP Morgan	20/12/2016	638	2,931
USD (170,000)	Fund provides default protection on Apache Corporation 7% 1/2/2018; and receives Fixed 1%	JP Morgan	20/3/2020	3,669	(3,900)
USD 476,601	Fund receives default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	JP Morgan	20/6/2020	4,018	9,180
USD (476,601)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(4,045)	(10,701)
USD (72,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(590)	(1,619)
USD (72,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(590)	(1,619)
USD 110,000	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	JP Morgan	20/9/2020	1,389	7,456
USD (963,200)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(8,787)	(21,626)
USD 135,000	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	JP Morgan	20/9/2020	1,825	9,150
Total (USD underlying exposure – USD 72,855,061)				105,749	(382,077)

Note: The total market value of USD (382,077) of these transactions is included in the Statement of Net Assets (see Note 2c).

US Dollar Core Bond Fund continued

Purchased Swaptions as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 4,065,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 1/3/2016; and pays 3.05% Fixed semi-annually from 1/6/2016	Barclays	27/11/2015	(17,122)	39,788
KRW 719,298,147	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.92% Fixed annually from 11/11/2017; and pays Floating KRW KORIBOR 3 Month annually from 11/11/2017	Deutsche Bank	9/11/2015	1,402	3,318
Total (USD underlying exposure – USD 1,465,275)				(15,720)	43,106

Note: Purchased Swaptions are included in the Statement of Net Assets (see Note 2c).

Written Swaptions as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised depreciation USD	Market Value USD
KRW (719,298,147)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating KRW KORIBOR 3 Month annually from 11/11/2017; and pays 1.63% Fixed annually from 11/11/2017	Deutsche Bank	9/11/2015	(364)	(761)
Total (USD underlying exposure – USD 608,157)				(364)	(761)

Note: Written Swaptions are included in the Statement of Net Assets (see Note 2c).

Purchased Put Options as at 31 August 2015

Number of contracts subject to Put	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
273,000	OTC USD/JPY	Deutsche Bank	USD 123.5	9/9/2015	4,262	5,709
519,000	OTC EUR/USD	Deutsche Bank	EUR 1.11	11/9/2015	(774)	2,674
962	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.75	11/9/2015	(126,924)	12,025
337	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.25	11/9/2015	(2,649)	2,106
Total (USD underlying exposure – USD 69,671,140)					(126,085)	22,514

Note: Purchased Put Options are included in the Statement of Net Assets (see Note 2c).

Purchased Call Options as at 31 August 2015

Number of contracts subject to Call	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation USD	Market Value USD
2,395,000	OTC USD/SAR	BNP Paribas	USD 3.778	16/8/2016	7,027	24,630
2,650,000	OTC USD/SAR	Citibank	USD 3.778	16/8/2016	2,634	27,253
Total (USD underlying exposure – USD 2,397,198)					9,661	51,883

Note: Purchased Call Options are included in the Statement of Net Assets (see Note 2c).

US Dollar Core Bond Fund continued

Summary of Financial Derivative Instruments	Market Value USD
Swaps	
Credit Default Swaps	(382,077)
Interest Rate Swaps	(353,718)
Market value of swaps	<u>(735,795)</u>
Purchased options/swaptions	
Purchased Call Options	51,883
Purchased Put Options	22,514
Purchased Swaptions	43,106
Market value of purchased options/swaptions	<u>117,503</u>
Written options/swaptions	
Written Swaptions	<u>(761)</u>
Market value of written options/swaptions	<u>(761)</u>
Market value of To Be Announced securities contracts	<u>87,609,148</u>
Unrealised depreciation USD	
Open exchange traded futures contracts	(466,526)
Open forward foreign exchange contracts	(307,121)