

US Government Mortgage 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				USD 397,386	Fannie Mae Pool '725232' 5% 1/3/2034	440,756	0.25
	United States			USD 1,222,219	Fannie Mae Pool '725423' 5.5% 1/5/2034	1,379,776	0.80
USD 64,415	Alternative Loan Trust '2004-12CB 1A1' 5% 25/7/2019	67,022	0.04	USD 337,793	Fannie Mae Pool '725425' 5.5% 1/4/2034	380,430	0.22
USD 992,902	Citigroup Commercial Mortgage Trust '2014-GC23 XA' FRN 10/7/2047	71,818	0.04	USD 23,853	Fannie Mae Pool '725589' 5% 1/7/2034	26,445	0.02
USD 1,900,000	Citigroup Commercial Mortgage Trust '2015-P1 XA' FRN 15/9/2048	111,306	0.06	USD 8,575	Fannie Mae Pool '725591' 5% 1/7/2034	9,508	0.01
USD 40,032	Citigroup Mortgage Loan Trust '2009-11 6A1' '144A' FRN 25/10/2035	40,197	0.02	USD 82,460	Fannie Mae Pool '735402' 5% 1/4/2035	91,174	0.05
USD 493,281	COMM 2014-CCRE16 Mortgage Trust '2014-CR16 XA' FRN 10/4/2047	33,887	0.02	USD 8,311	Fannie Mae Pool '735484' 5% 1/5/2035	9,183	0.01
USD 1,200,000	COMM 2015-CCRE24 Mortgage Trust '2015-CR24 XA' FRN 10/8/2048	76,780	0.04	USD 672,823	Fannie Mae Pool '735649' 6% 1/12/2032	767,654	0.44
USD 600,000	COMM 2015-CCRE24 Mortgage Trust '2015-CR24 A5' 3.696% 10/8/2048	617,588	0.36	USD 87,421	Fannie Mae Pool '735796' 5% 1/3/2034	96,958	0.06
USD 700,000	COMM 2015-CCRE25 Mortgage Trust '2015-CR25 A4' 3.759% 10/8/2048	722,711	0.42	USD 164,123	Fannie Mae Pool '762738' 5% 1/11/2033	182,018	0.10
USD 5,108,247	COMM 2015-DC1 Mortgage Trust '2015-DC1 XA' FRN 10/2/2048	387,343	0.22	USD 10,056	Fannie Mae Pool '770444' 5% 1/4/2034	11,146	0.01
USD 2,291,955	COMM 2015-LC19 Mortgage Trust '2015-LC19 XA' FRN 10/2/2048	199,020	0.11	USD 16,555	Fannie Mae Pool '776996' 5% 1/4/2034	18,362	0.01
USD 4,100,000	COMM Mortgage Trust '2015-CR25 XA' FRN 10/8/2048	287,961	0.17	USD 8,437	Fannie Mae Pool '779312' 5% 1/6/2034	9,318	0.01
USD 1,631,547	Commercial Mortgage Pass Through Certificates '2014-CR14 XA' FRN 10/2/2047	71,255	0.04	USD 38,562	Fannie Mae Pool '811570' 5.5% 1/6/2021	40,197	0.02
USD 2,935,463	Commercial Mortgage Trust '2013-CR7 XA' FRN 10/3/2046	215,953	0.12	USD 8,533	Fannie Mae Pool '888130' 5% 1/10/2034	9,464	0.01
USD 5,875,000	Core Industrial Trust '2015-CALW XA' '144A' FRN 10/2/2034	275,626	0.16	USD 1,121,959	Fannie Mae Pool '888430' 5% 1/11/2033	1,244,345	0.72
USD 4,900,000	Core Industrial Trust '2015-TEXW XA' '144A' FRN 10/2/2034	217,503	0.13	USD 9,675	Fannie Mae Pool '888632' 5% 1/4/2036	10,729	0.01
USD 2,500,000	Core Industrial Trust '2015-WEST XA' '144A' FRN 10/2/2037	189,537	0.11	USD 141,162	Fannie Mae Pool '889109' 5% 1/1/2023	152,584	0.09
USD 41,781	Credit Suisse First Boston Mortgage Securities Corp '2004-1 4A1' 5% 25/2/2019	43,126	0.02	USD 71,039	Fannie Mae Pool '889218' 6% 1/2/2038	80,971	0.05
USD 3,691,819	CSAIL 2015-C1 Commercial Mortgage Trust '2015-C1 XA' FRN 15/4/2050	243,326	0.14	USD 86,554	Fannie Mae Pool '889466' 6% 1/5/2038	98,635	0.06
USD 6,100,000	CSMC Trust '2014-USA X1' '144A' FRN 15/9/2037	283,375	0.16	USD 27,241	Fannie Mae Pool '889529' 6% 1/3/2038	31,053	0.02
USD 157,830	Fannie Mae Interest Strip '413 C13' 4% 25/5/2040	32,964	0.02	USD 26,623	Fannie Mae Pool '890097' 6% 1/10/2038	30,363	0.02
USD 13,137	Fannie Mae Pool '253848' 6.5% 1/6/2021	15,093	0.01	USD 37,697	Fannie Mae Pool '890102' 6% 1/12/2038	42,611	0.02
USD 2,278,351	Fannie Mae Pool '254903' 5% 1/10/2033	2,526,852	1.46	USD 53,778	Fannie Mae Pool '952356' 5.5% 1/11/2022	58,023	0.03
USD 9,789	Fannie Mae Pool '255189' 5% 1/5/2034	10,857	0.01	USD 14,316	Fannie Mae Pool '970750' 5.5% 1/11/2023	15,423	0.01
USD 79,313	Fannie Mae Pool '555421' 5% 1/5/2033	87,962	0.05	USD 40,870	Fannie Mae Pool '973887' 6.5% 1/2/2038	46,970	0.03
USD 1,017,640	Fannie Mae Pool '555743' 5% 1/9/2033	1,127,430	0.65	USD 135,720	Fannie Mae Pool '995196' 6% 1/7/2038	153,747	0.09
USD 73,915	Fannie Mae Pool '695946' 5.5% 1/5/2018	76,841	0.04	USD 347,474	Fannie Mae Pool 'AA9781' 4.5% 1/7/2024	373,779	0.22
				USD 83,783	Fannie Mae Pool 'AB1226' 4.5% 1/7/2040	91,065	0.05
				USD 42,147	Fannie Mae Pool 'AB3314' 4.5% 1/7/2041	45,816	0.03
				USD 103,227	Fannie Mae Pool 'AB7271' 3% 1/12/2042	104,401	0.06
				USD 87,201	Fannie Mae Pool 'AB7425' 3% 1/12/2042	88,192	0.05
				USD 175,621	Fannie Mae Pool 'AB7755' 3% 1/1/2043	177,592	0.10

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

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 97,315	Fannie Mae Pool 'AB7762' 3% 1/2/2043	98,406	0.06	USD 177,252	Fannie Mae Pool 'AL2935' 3.5% 1/2/2043	185,225	0.11
USD 97,082	Fannie Mae Pool 'AB8558' 3% 1/2/2043	98,154	0.06	USD 1,089,571	Fannie Mae Pool 'AL3162' 3% 1/2/2043	1,102,032	0.64
USD 507,985	Fannie Mae Pool 'AB8701' 3% 1/3/2043	513,605	0.30	USD 881,568	Fannie Mae Pool 'AL3435' 4.5% 1/3/2042	959,803	0.55
USD 67,448	Fannie Mae Pool 'AB8712' 3% 1/3/2043	68,204	0.04	USD 169,839	Fannie Mae Pool 'AL3759' 3% 1/5/2043	171,744	0.10
USD 179,393	Fannie Mae Pool 'AB8830' 3% 1/3/2043	181,381	0.10	USD 514,640	Fannie Mae Pool 'AL4244' 4% 1/7/2042	557,120	0.32
USD 176,536	Fannie Mae Pool 'AB8923' 3% 1/4/2043	178,385	0.10	USD 263,293	Fannie Mae Pool 'AL4682' 3.5% 1/12/2043	276,410	0.16
USD 168,962	Fannie Mae Pool 'AB8924' 3% 1/4/2043	170,757	0.10	USD 394,338	Fannie Mae Pool 'AL4907' 5% 1/5/2038	436,362	0.25
USD 413,533	Fannie Mae Pool 'AB9016' 3% 1/4/2043	418,042	0.24	USD 168,999	Fannie Mae Pool 'AL4922' 3.5% 1/2/2029	179,331	0.10
USD 82,535	Fannie Mae Pool 'AB9033' 3% 1/4/2043	83,423	0.05	USD 571,760	Fannie Mae Pool 'AL5097' 4.5% 1/9/2043	621,451	0.36
USD 344,628	Fannie Mae Pool 'AB9173' 3% 1/5/2043	348,395	0.20	USD 530,981	Fannie Mae Pool 'AL5222' 3.5% 1/3/2044	556,036	0.32
USD 227,111	Fannie Mae Pool 'AB9462' 3% 1/5/2043	229,519	0.13	USD 391,434	Fannie Mae Pool 'AL5224' 5% 1/2/2038	433,688	0.25
USD 21,533	Fannie Mae Pool 'AB9564' 3% 1/6/2043	21,761	0.01	USD 533,592	Fannie Mae Pool 'AL5231' 4.5% 1/9/2042	579,823	0.33
USD 265,142	Fannie Mae Pool 'AB9662' 3% 1/6/2043	267,947	0.15	USD 1,548,388	Fannie Mae Pool 'AL5241' 3.5% 1/4/2029	1,642,969	0.95
USD 227,734	Fannie Mae Pool 'AD0361' 6% 1/9/2039	259,615	0.15	USD 1,887,705	Fannie Mae Pool 'AL5601' 4% 1/8/2044	2,044,395	1.18
USD 1,371,729	Fannie Mae Pool 'AD0663' 5.5% 1/6/2036	1,548,402	0.89	USD 1,115,533	Fannie Mae Pool 'AL5884' 3.5% 1/8/2029	1,183,816	0.68
USD 717,957	Fannie Mae Pool 'AD0784' 6% 1/5/2037	813,506	0.47	USD 918,388	Fannie Mae Pool 'AL5930' 4.5% 1/1/2043	999,012	0.58
USD 360,614	Fannie Mae Pool 'AD8036' 4.5% 1/8/2040	391,723	0.23	USD 1,202,469	Fannie Mae Pool 'AL5943' 4.5% 1/6/2042	1,307,428	0.75
USD 453,249	Fannie Mae Pool 'AH5702' 4.5% 1/2/2026	487,209	0.28	USD 1,597,966	Fannie Mae Pool 'AL5956' 4% 1/5/2027	1,690,860	0.97
USD 89,364	Fannie Mae Pool 'AH7036' 4.5% 1/3/2041	97,865	0.06	USD 795,150	Fannie Mae Pool 'AL6144' 3% 1/1/2030	828,270	0.48
USD 155,667	Fannie Mae Pool 'AI4140' 4.5% 1/6/2041	168,884	0.10	USD 1,460,971	Fannie Mae Pool 'AL6161' 3.5% 1/12/2029	1,553,016	0.90
USD 299,410	Fannie Mae Pool 'AI4569' 4.5% 1/6/2041	324,833	0.19	USD 843,100	Fannie Mae Pool 'AL6302' 4.5% 1/10/2041	917,765	0.53
USD 468,222	Fannie Mae Pool 'AI4891' 4.5% 1/6/2041	509,187	0.29	USD 572,279	Fannie Mae Pool 'AL6319' 4% 1/1/2045	615,725	0.35
USD 104,207	Fannie Mae Pool 'AL0251' 5% 1/7/2037	115,559	0.07	USD 204,193	Fannie Mae Pool 'AL6583' 3% 1/3/2030	212,896	0.12
USD 134,844	Fannie Mae Pool 'AL0603' 6.5% 1/10/2039	156,391	0.09	USD 170,956	Fannie Mae Pool 'AL6584' 3% 1/4/2030	178,084	0.10
USD 424,966	Fannie Mae Pool 'AL0808' 6.5% 1/5/2040	488,341	0.28	USD 185,224	Fannie Mae Pool 'AL6626' 4% 1/12/2042	198,324	0.11
USD 49,763	Fannie Mae Pool 'AL1064' 6.5% 1/10/2039	57,882	0.03	USD 79,388	Fannie Mae Pool 'AL6761' 3% 1/5/2030	82,770	0.05
USD 311,872	Fannie Mae Pool 'AL1319' 4.5% 1/10/2041	339,523	0.20	USD 3,992,111	Fannie Mae Pool 'AL6849' 5% 1/6/2039	4,418,759	2.55
USD 431,730	Fannie Mae Pool 'AL1730' 3.5% 1/4/2042	450,672	0.26	USD 574,906	Fannie Mae Pool 'AL6953' 3% 1/6/2045	579,955	0.33
USD 772,426	Fannie Mae Pool 'AL1899' 5% 1/6/2026	837,181	0.48	USD 107,181	Fannie Mae Pool 'AL7139' 3% 1/7/2030	111,685	0.06
USD 22,611	Fannie Mae Pool 'AL2168' 3.5% 1/6/2042	23,680	0.01	USD 247,805	Fannie Mae Pool 'AL7225' 3% 1/8/2030	258,190	0.15
USD 333,936	Fannie Mae Pool 'AL2482' 4.5% 1/9/2042	363,003	0.21	USD 224,323	Fannie Mae Pool 'AL7227' 3% 1/8/2030	233,681	0.13
USD 309,207	Fannie Mae Pool 'AL2629' 5% 1/6/2039	341,451	0.20	USD 92,434	Fannie Mae Pool 'AO0292' 3.5% 1/4/2042	96,512	0.06

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USD 94,512	Fannie Mae Pool 'AR7568' 3% 1/3/2043	95,487	0.05	USD 553,848	Fannie Mae Pool 'AS5501' 3% 1/7/2035	566,943	0.33
USD 165,626	Fannie Mae Pool 'AR7576' 3% 1/3/2043	167,325	0.10	USD 85,170	Fannie Mae Pool 'AS5548' 2.5% 1/8/2030	86,652	0.05
USD 174,473	Fannie Mae Pool 'AR8630' 3% 1/4/2043	176,263	0.10	USD 84,984	Fannie Mae Pool 'AS5551' 2.5% 1/8/2030	86,489	0.05
USD 542,597	Fannie Mae Pool 'AR9194' 3% 1/3/2043	548,682	0.32	USD 107,484	Fannie Mae Pool 'AS5614' 2.5% 1/8/2030	109,371	0.06
USD 238,378	Fannie Mae Pool 'AR9218' 3% 1/3/2043	240,945	0.14	USD 208,618	Fannie Mae Pool 'AS5616' 2.5% 1/8/2030	212,215	0.12
USD 1,499,326	Fannie Mae Pool 'AS0021' 3% 1/7/2043	1,514,523	0.87	USD 86,055	Fannie Mae Pool 'AS5618' 2.5% 1/8/2030	87,579	0.05
USD 1,834,352	Fannie Mae Pool 'AS0038' 3% 1/7/2043	1,852,659	1.07	USD 148,487	Fannie Mae Pool 'AS5622' 3% 1/8/2030	154,733	0.09
USD 1,643,988	Fannie Mae Pool 'AS0044' 3% 1/7/2043	1,660,406	0.96	USD 187,201	Fannie Mae Pool 'AS5623' 3% 1/8/2030	195,017	0.11
USD 346,945	Fannie Mae Pool 'AS0209' 3.5% 1/8/2043	362,249	0.21	USD 28,169	Fannie Mae Pool 'AS5707' 3.5% 1/8/2030	29,856	0.02
USD 1,628,363	Fannie Mae Pool 'AS1091' 4% 1/11/2043	1,752,816	1.01	USD 114,851	Fannie Mae Pool 'AS5708' 3.5% 1/8/2030	122,193	0.07
USD 72,533	Fannie Mae Pool 'AS2488' 4% 1/5/2044	78,039	0.04	USD 129,227	Fannie Mae Pool 'AS5714' 3% 1/9/2030	134,663	0.08
USD 21,159	Fannie Mae Pool 'AS2591' 3.5% 1/6/2044	22,163	0.01	USD 177,640	Fannie Mae Pool 'AS5728' 3% 1/9/2030	185,278	0.11
USD 354,353	Fannie Mae Pool 'AS2676' 3% 1/6/2029	369,116	0.21	USD 98,227	Fannie Mae Pool 'AT0942' 3% 1/4/2043	99,225	0.06
USD 90,570	Fannie Mae Pool 'AS2816' 3.5% 1/7/2044	95,089	0.05	USD 83,639	Fannie Mae Pool 'AT2037' 3% 1/4/2043	84,526	0.05
USD 170,372	Fannie Mae Pool 'AS3031' 3.5% 1/8/2044	178,456	0.10	USD 237,320	Fannie Mae Pool 'AT2040' 3% 1/4/2043	239,878	0.14
USD 107,099	Fannie Mae Pool 'AS3034' 3.5% 1/8/2044	112,445	0.06	USD 87,966	Fannie Mae Pool 'AT2043' 3% 1/4/2043	88,880	0.05
USD 270,293	Fannie Mae Pool 'AS3220' 3% 1/9/2029	281,543	0.16	USD 586,117	Fannie Mae Pool 'AT2719' 3% 1/5/2043	592,501	0.34
USD 135,474	Fannie Mae Pool 'AS3355' 3% 1/9/2029	141,233	0.08	USD 183,346	Fannie Mae Pool 'AT4327' 3.5% 1/7/2043	192,460	0.11
USD 26,865	Fannie Mae Pool 'AS3991' 3% 1/12/2044	27,118	0.02	USD 78,651	Fannie Mae Pool 'AT6144' 4% 1/5/2042	85,144	0.05
USD 1,938,172	Fannie Mae Pool 'AS4548' 3.5% 1/3/2045	2,030,139	1.17	USD 21,682	Fannie Mae Pool 'AT7267' 3.5% 1/9/2043	22,535	0.01
USD 621,303	Fannie Mae Pool 'AS4552' 3.5% 1/3/2045	647,027	0.37	USD 22,283	Fannie Mae Pool 'AT7333' 3.5% 1/8/2043	23,338	0.01
USD 164,006	Fannie Mae Pool 'AS4570' 3.5% 1/3/2045	170,797	0.10	USD 79,674	Fannie Mae Pool 'AT7676' 3% 1/6/2043	80,482	0.05
USD 625,671	Fannie Mae Pool 'AS4696' 3.5% 1/4/2045	651,575	0.38	USD 427,915	Fannie Mae Pool 'AT7940' 3.5% 1/7/2043	449,190	0.26
USD 124,039	Fannie Mae Pool 'AS5093' 2.5% 1/6/2030	126,230	0.07	USD 675,385	Fannie Mae Pool 'AU1633' 3.5% 1/7/2043	707,373	0.41
USD 81,003	Fannie Mae Pool 'AS5147' 2.5% 1/6/2030	82,434	0.05	USD 21,936	Fannie Mae Pool 'AU3032' 3.5% 1/8/2043	22,975	0.01
USD 370,835	Fannie Mae Pool 'AS5176' 3.5% 1/6/2045	386,404	0.22	USD 170,998	Fannie Mae Pool 'AU5401' 3.5% 1/8/2043	178,541	0.10
USD 150,415	Fannie Mae Pool 'AS5229' 3.5% 1/6/2035	157,777	0.09	USD 893,439	Fannie Mae Pool 'AU6963' 3.5% 1/10/2028	948,128	0.55
USD 640,479	Fannie Mae Pool 'AS5312' 3.5% 1/7/2045	667,370	0.38	USD 22,369	Fannie Mae Pool 'AU7247' 3.5% 1/10/2043	23,484	0.01
USD 566,472	Fannie Mae Pool 'AS5335' 3% 1/7/2035	579,865	0.33	USD 97,208	Fannie Mae Pool 'AV6577' 4% 1/3/2044	104,678	0.06
USD 641,058	Fannie Mae Pool 'AS5365' 3.5% 1/7/2045	667,973	0.38	USD 23,315	Fannie Mae Pool 'AV8080' 3.5% 1/6/2044	24,419	0.01
USD 188,251	Fannie Mae Pool 'AS5407' 2.5% 1/7/2030	191,584	0.11	USD 190,171	Fannie Mae Pool 'AV8876' 4% 1/12/2044	205,518	0.12
USD 476,848	Fannie Mae Pool 'AS5500' 3% 1/7/2035	488,122	0.28	USD 271,125	Fannie Mae Pool 'AW0391' 3.5% 1/4/2029	287,667	0.17

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USD 346,951	Fannie Mae Pool 'AW0937' 3% 1/4/2029	361,374	0.21	USD 28,078	Fannie Mae Pool 'AZ2297' 3% 1/7/2030	29,221	0.02
USD 114,414	Fannie Mae Pool 'AW1007' 4% 1/5/2044	123,100	0.07	USD 79,496	Fannie Mae Pool 'AZ5719' 3% 1/9/2030	82,914	0.05
USD 268,609	Fannie Mae Pool 'AW1247' 3% 1/5/2029	280,019	0.16	USD 38,954	Fannie Mae Pool 'AZ7833' 3% 1/8/2030	40,629	0.02
USD 97,040	Fannie Mae Pool 'AW1309' 3.5% 1/7/2044	101,644	0.06	USD 650,000	Fannie Mae Pool 'AZ7903' 4% 1/6/2041	695,513	0.40
USD 91,835	Fannie Mae Pool 'AW1310' 3.5% 1/7/2044	95,892	0.06	USD 132,469	Fannie Mae Pool 'AZ8287' 3% 1/8/2045	133,589	0.08
USD 79,434	Fannie Mae Pool 'AW1844' 4.5% 1/4/2044	86,199	0.05	USD 17,235	Fannie Mae Pool 'AZ8597' 3% 1/8/2030	17,976	0.01
USD 94,826	Fannie Mae Pool 'AW1846' 4.5% 1/4/2044	103,779	0.06	USD 587,876	Fannie Mae Pool 'MA2164' 3.5% 1/2/2035	616,613	0.36
USD 23,587	Fannie Mae Pool 'AW4287' 3.5% 1/8/2044	24,706	0.01	USD 196,581	Fannie Mae Pool 'MA2232' 3.5% 1/4/2035	206,202	0.12
USD 47,365	Fannie Mae Pool 'AW7055' 4% 1/7/2044	50,767	0.03	USD 1,117,562	Fannie Mae Pool 'MA2259' 3% 1/5/2035	1,143,983	0.66
USD 86,986	Fannie Mae Pool 'AW9217' 3.5% 1/8/2044	91,114	0.05	USD 65,373	Fannie Mae Pool 'MA2287' 3% 1/6/2035	66,918	0.04
USD 51,057	Fannie Mae Pool 'AX0830' 3.5% 1/9/2044	53,606	0.03	USD 220,597	Fannie Mae Pool 'MA2293' 3.5% 1/6/2035	231,393	0.13
USD 369,027	Fannie Mae Pool 'AX1321' 3.5% 1/9/2029	391,584	0.23	USD 1,019,779	Fannie Mae Pool 'MA2320' 3% 1/7/2035	1,043,889	0.60
USD 23,601	Fannie Mae Pool 'AX1464' 3% 1/12/2044	23,822	0.01	USD 807,555	Fannie Mae Pool 'MA2353' 3% 1/8/2035	826,648	0.48
USD 35,727	Fannie Mae Pool 'AX3298' 3% 1/8/2030	37,263	0.02	USD 100,000	Fannie Mae Pool 'MA2389' 3.5% 1/9/2035	104,863	0.06
USD 24,356	Fannie Mae Pool 'AX4287' 3% 1/1/2045	24,585	0.01	USD 13,623,258	Fannie Mae-Aces '2012-M9 X1' FRN 25/12/2017	936,258	0.54
USD 22,942	Fannie Mae Pool 'AX6736' 3% 1/4/2045	23,121	0.01	USD 2,987,206	FHLMC Multifamily Structured Pass Through Certificates 'K040 X1' FRN 25/9/2024	166,283	0.10
USD 197,008	Fannie Mae Pool 'AX8713' 4% 1/1/2045	212,906	0.12	USD 3,788,478	FHLMC Multifamily Structured Pass Through Certificates 'K041 X1' FRN 25/10/2024	161,969	0.09
USD 2,705	Fannie Mae Pool 'AX9372' 4% 1/12/2044	2,924	0.00	USD 1,197,263	FHLMC Multifamily Structured Pass Through Certificates 'K042 X1' FRN 25/12/2024	95,552	0.05
USD 35,684	Fannie Mae Pool 'AX9700' 3% 1/7/2030	37,218	0.02	USD 4,694,756	FHLMC Multifamily Structured Pass Through Certificates 'K043 X1' FRN 25/12/2024	202,940	0.12
USD 109,181	Fannie Mae Pool 'AX9701' 3% 1/7/2030	113,773	0.07	USD 400,000	FHLMC Multifamily Structured Pass Through Certificates 'K047 A2' 3.329% 25/5/2025	416,437	0.24
USD 57,681	Fannie Mae Pool 'AY0828' 2.5% 1/5/2030	58,698	0.03	USD 3,894,400	FHLMC Multifamily Structured Pass Through Certificates 'K718 X1' FRN 25/1/2022	140,833	0.08
USD 97,697	Fannie Mae Pool 'AY2693' 4% 1/2/2045	104,777	0.06	USD 24,254	Freddie Mac Gold Pool 'A49323' 6% 1/6/2036	27,580	0.02
USD 80,531	Fannie Mae Pool 'AY2984' 3.5% 1/6/2045	83,913	0.05	USD 97,553	Freddie Mac Gold Pool 'A56155' 6% 1/12/2036	110,123	0.06
USD 1,176,618	Fannie Mae Pool 'AY3363' 3% 1/4/2045	1,185,835	0.68	USD 91,889	Freddie Mac Gold Pool 'A58057' 6% 1/3/2037	103,729	0.06
USD 843,810	Fannie Mae Pool 'AY3382' 3% 1/4/2045	850,944	0.49	USD 43,786	Freddie Mac Gold Pool 'A59182' 6% 1/4/2037	49,428	0.03
USD 119,329	Fannie Mae Pool 'AY3416' 2.5% 1/4/2030	121,417	0.07	USD 91,623	Freddie Mac Gold Pool 'A61985' 6% 1/6/2037	103,429	0.06
USD 99,362	Fannie Mae Pool 'AY8110' 3.5% 1/6/2035	104,225	0.06	USD 20,466	Freddie Mac Gold Pool 'A66777' 6% 1/10/2037	23,103	0.01
USD 50,484	Fannie Mae Pool 'AY8218' 4% 1/5/2045	54,165	0.03	USD 80,849	Freddie Mac Gold Pool 'A67449' 6% 1/11/2037	91,266	0.05
USD 170,270	Fannie Mae Pool 'AY8416' 3% 1/8/2045	171,710	0.10	USD 181,984	Freddie Mac Gold Pool 'A76211' 6% 1/4/2038	205,433	0.12
USD 25,383	Fannie Mae Pool 'AY8691' 3% 1/5/2045	25,598	0.01				
USD 144,825	Fannie Mae Pool 'AY9377' 3% 1/4/2045	146,050	0.08				
USD 52,715	Fannie Mae Pool 'AZ2170' 2.5% 1/7/2030	53,640	0.03				

US Government Mortgage 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 23,601	Freddie Mac Gold Pool 'A79025' 6% 1/7/2038	26,642	0.02	USD 58,305	Freddie Mac Gold Pool 'J11921' 4.5% 1/3/2020	60,714	0.03
USD 25,430	Freddie Mac Gold Pool 'A84162' 6% 1/1/2039	28,707	0.02	USD 115,658	Freddie Mac Gold Pool 'J16400' 3.5% 1/8/2026	122,125	0.07
USD 143,670	Freddie Mac Gold Pool 'C01527' 5.5% 1/4/2033	160,965	0.09	USD 118,399	Freddie Mac Gold Pool 'J31418' 2.5% 1/5/2030	120,435	0.07
USD 167,011	Freddie Mac Gold Pool 'C03811' 3.5% 1/4/2042	174,497	0.10	USD 224,201	Freddie Mac Gold Pool 'J31689' 3% 1/5/2030	233,523	0.13
USD 6,827	Freddie Mac Gold Pool 'C91195' 5.5% 1/7/2028	7,602	0.00	USD 46,788	Freddie Mac Gold Pool 'J32204' 2.5% 1/7/2030	47,576	0.03
USD 72,544	Freddie Mac Gold Pool 'C91239' 4.5% 1/3/2029	78,657	0.05	USD 44,695	Freddie Mac Gold Pool 'J32209' 2.5% 1/7/2030	45,453	0.03
USD 262,866	Freddie Mac Gold Pool 'C91324' 4.5% 1/8/2030	286,806	0.17	USD 31,882	Freddie Mac Gold Pool 'J32436' 3% 1/8/2030	33,172	0.02
USD 489,563	Freddie Mac Gold Pool 'C91819' 3% 1/4/2035	502,262	0.29	USD 78,045	Freddie Mac Gold Pool 'Q04022' 4% 1/10/2041	83,862	0.05
USD 412,407	Freddie Mac Gold Pool 'C91840' 3% 1/7/2035	422,176	0.24	USD 169,884	Freddie Mac Gold Pool 'Q09897' 3.5% 1/8/2042	177,973	0.10
USD 8,084	Freddie Mac Gold Pool 'D96463' 4.5% 1/11/2024	8,754	0.00	USD 175,802	Freddie Mac Gold Pool 'Q14866' 3% 1/1/2043	176,981	0.10
USD 60,814	Freddie Mac Gold Pool 'D98000' 4.5% 1/10/2023	65,848	0.04	USD 89,319	Freddie Mac Gold Pool 'Q15442' 3.5% 1/2/2043	93,559	0.05
USD 7,409	Freddie Mac Gold Pool 'E02915' 3.5% 1/6/2026	7,805	0.00	USD 87,405	Freddie Mac Gold Pool 'Q16403' 3% 1/3/2043	87,990	0.05
USD 668,002	Freddie Mac Gold Pool 'G01818' 5% 1/5/2035	738,083	0.43	USD 431,322	Freddie Mac Gold Pool 'Q16673' 3% 1/3/2043	434,109	0.25
USD 12,376	Freddie Mac Gold Pool 'G03339' 6% 1/8/2037	13,971	0.01	USD 109,044	Freddie Mac Gold Pool 'Q20178' 3.5% 1/7/2043	114,227	0.07
USD 19,823	Freddie Mac Gold Pool 'G05029' 6% 1/9/2038	22,412	0.01	USD 79,063	Freddie Mac Gold Pool 'Q21579' 4% 1/9/2043	85,228	0.05
USD 222,591	Freddie Mac Gold Pool 'G05098' 6% 1/12/2038	251,272	0.14	USD 357,919	Freddie Mac Gold Pool 'Q21641' 3.5% 1/9/2043	375,334	0.22
USD 22,503	Freddie Mac Gold Pool 'G05352' 6% 1/2/2039	25,403	0.01	USD 253,848	Freddie Mac Gold Pool 'Q24894' 4.5% 1/2/2044	275,334	0.16
USD 24,624	Freddie Mac Gold Pool 'G05813' 6% 1/12/2039	27,797	0.02	USD 94,985	Freddie Mac Gold Pool 'Q25643' 4% 1/4/2044	102,006	0.06
USD 64,836	Freddie Mac Gold Pool 'G06409' 6% 1/11/2039	73,200	0.04	USD 160,864	Freddie Mac Gold Pool 'Q27375' 4.5% 1/7/2044	175,108	0.10
USD 6,428	Freddie Mac Gold Pool 'G06840' 6% 1/5/2040	7,256	0.00	USD 92,085	Freddie Mac Gold Pool 'Q27843' 3.5% 1/8/2044	96,220	0.06
USD 140,281	Freddie Mac Gold Pool 'G06885' 3.5% 1/12/2041	146,519	0.08	USD 42,192	Freddie Mac Gold Pool 'Q28604' 3.5% 1/9/2044	44,204	0.03
USD 71,376	Freddie Mac Gold Pool 'G07642' 5% 1/10/2041	78,825	0.05	USD 92,117	Freddie Mac Gold Pool 'Q28605' 3.5% 1/9/2044	96,254	0.06
USD 1,392,019	Freddie Mac Gold Pool 'G07786' 4% 1/8/2044	1,502,211	0.87	USD 105,179	Freddie Mac Gold Pool 'Q29187' 4.5% 1/10/2044	114,518	0.07
USD 1,061,515	Freddie Mac Gold Pool 'G07962' 5% 1/8/2040	1,173,507	0.68	USD 68,699	Freddie Mac Gold Pool 'V60696' 3% 1/1/2030	71,461	0.04
USD 63,192	Freddie Mac Gold Pool 'G12601' 5% 1/2/2022	68,211	0.04	USD 99,419	Freddie Mac Gold Pool 'V60724' 3% 1/1/2030	103,421	0.06
USD 60,993	Freddie Mac Gold Pool 'G12633' 5% 1/4/2022	65,825	0.04	USD 113,105	Freddie Mac Gold Pool 'V60770' 2.5% 1/3/2030	115,066	0.07
USD 250,011	Freddie Mac Gold Pool 'G15520' 3% 1/7/2030	260,128	0.15	USD 459,010	Freddie Mac Gold Pool 'V60840' 3% 1/6/2030	477,673	0.28
USD 28,039	Freddie Mac Gold Pool 'G18327' 4.5% 1/10/2024	30,096	0.02	USD 182,084	Freddie Mac Gold Pool 'V60903' 2.5% 1/8/2030	185,138	0.11
USD 8,516	Freddie Mac Gold Pool 'G18366' 3.5% 1/10/2025	8,991	0.01	USD 369,905	Freddie Mac Gold Pool 'V60908' 3% 1/8/2030	384,875	0.22
USD 159,846	Freddie Mac Gold Pool 'G30381' 6% 1/12/2027	180,443	0.10	USD 55,109	Freddie Mac Gold Pool 'V60909' 3% 1/8/2030	57,339	0.03
USD 1,410	Freddie Mac Gold Pool 'G30757' 3% 1/6/2035	1,447	0.00	USD 900,430	Freddie Mac Gold Pool 'V80169' 3% 1/7/2043	907,017	0.52
USD 754,027	Freddie Mac Gold Pool 'G60148' 4.5% 1/7/2045	821,178	0.47	USD 179,299	Freddie Mac Gold Pool 'V80355' 3.5% 1/8/2043	188,029	0.11

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

US Government Mortgage 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 38,045,295	FREMF Mortgage Trust '2015-K718 X2A' '144A' FRN 25/2/2022	200,689	0.12	USD 1,380,282	Ginnie Mae II Pool '783311' 5.5% 20/5/2041	1,562,237	0.90
USD 508,429	Ginnie Mae I Pool '550648' 5% 15/9/2035	572,307	0.33	USD 340,256	Ginnie Mae II Pool '783393' 6.5% 20/2/2041	396,186	0.23
USD 562	Ginnie Mae I Pool '651882' 6.5% 15/9/2036	650	0.00	USD 1,229,606	Ginnie Mae II Pool '783590' 4.5% 20/6/2041	1,337,186	0.77
USD 1,624	Ginnie Mae I Pool '660623' 6.5% 15/9/2036	1,858	0.00	USD 23,595	Ginnie Mae II Pool 'A14166' 4% 20/8/2044	25,406	0.01
USD 47,187	Ginnie Mae I Pool '677019' 6.5% 15/5/2038	54,452	0.03	USD 32,338	Ginnie Mae II Pool 'A14167' 4% 20/8/2044	34,731	0.02
USD 296,672	Ginnie Mae I Pool '677100' 5.5% 15/7/2038	336,304	0.19	USD 24,564	Ginnie Mae II Pool 'AJ2723' 4% 20/8/2044	26,381	0.02
USD 164,140	Ginnie Mae I Pool '686059' 6.5% 15/5/2038	187,744	0.11	USD 24,568	Ginnie Mae II Pool 'AJ4687' 4% 20/8/2044	26,387	0.02
USD 196,722	Ginnie Mae I Pool '688160' 6.5% 15/12/2038	236,013	0.14	USD 81,944	Ginnie Mae II Pool 'MA0462' 3.5% 20/10/2042	85,846	0.05
USD 384,952	Ginnie Mae I Pool '694628' 6.5% 15/10/2038	457,362	0.26	USD 81,750	Ginnie Mae II Pool 'MA0699' 3.5% 20/1/2043	85,651	0.05
USD 173,163	Ginnie Mae I Pool '697656' 6.5% 15/10/2038	198,092	0.11	USD 80,893	Ginnie Mae II Pool 'MA0934' 3.5% 20/4/2043	84,758	0.05
USD 1,097	Ginnie Mae I Pool '697713' 6.5% 15/12/2038	1,265	0.00	USD 1,740,591	Ginnie Mae II Pool 'MA2074' 4% 20/7/2044	1,849,598	1.07
USD 618,200	Ginnie Mae I Pool '737269' 4.5% 15/5/2040	670,821	0.39	USD 2,226,223	Ginnie Mae II Pool 'MA2224' 4% 20/9/2044	2,364,691	1.36
USD 243,948	Ginnie Mae I Pool '737271' 4.5% 15/5/2040	265,816	0.15	USD 10,928	Ginnie Mae II Pool 'MA2754' 3.5% 20/4/2045	11,415	0.01
USD 415,449	Ginnie Mae I Pool '745236' 4.5% 15/7/2040	450,967	0.26	USD 3,984,460	Ginnie Mae II Pool 'MA2960' 3% 20/7/2045	4,050,644	2.33
USD 318,041	Ginnie Mae I Pool '759138' 4% 15/1/2041	338,944	0.20	USD 16,499,000	Ginnie Mae II Pool 'MA3034' 3.5% 20/8/2045	17,236,040	9.94
USD 248,066	Ginnie Mae I Pool '762838' 4% 15/3/2041	264,360	0.15	USD 990,012	Government National Mortgage Association '2005-50 C' FRN 16/3/2037	1,015,439	0.59
USD 1,152,154	Ginnie Mae I Pool '783386' 5% 15/9/2040	1,281,742	0.74	USD 484,368	Government National Mortgage Association '2014-107 WX' FRN 20/7/2039	571,716	0.33
USD 1,095,280	Ginnie Mae I Pool '783537' 5% 15/7/2037	1,212,863	0.70	USD 419,434	Government National Mortgage Association '2014-12 ZA' 3% 20/1/2044	404,263	0.23
USD 908,077	Ginnie Mae I Pool '783538' 5% 15/12/2034	1,009,366	0.58	USD 312,228	Government National Mortgage Association '2014-62 Z' 3% 20/4/2044	294,982	0.17
USD 320,415	Ginnie Mae I Pool '783686' 5.5% 15/12/2040	360,442	0.21	USD 325,565	Government National Mortgage Association '2009-122 PY' 6% 20/12/2039	361,875	0.21
USD 312,267	Ginnie Mae I Pool 'AB1627' 3.5% 15/9/2042	326,893	0.19	USD 100,000	Great Wolf Trust '2015-WOLF A' '144A' FRN 15/5/2034	100,272	0.06
USD 259,838	Ginnie Mae I Pool 'AB1647' 3.5% 15/9/2042	271,985	0.16	USD 400,000	GS Mortgage Securities Trust '2015-GC32 A4' 3.764% 10/7/2048	415,040	0.24
USD 59,824	Ginnie Mae II Pool '4292' 6.5% 20/11/2038	69,897	0.04	USD 2,137,642	Morgan Stanley Bank of America Merrill Lynch Trust '2013-C13 XA' FRN 15/11/2046	145,051	0.08
USD 44,215	Ginnie Mae II Pool '4718' 6.5% 20/6/2040	50,937	0.03	USD 298,614	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C18 XA' FRN 15/10/2047	15,016	0.01
USD 13,293	Ginnie Mae II Pool '4800' 4% 20/9/2040	14,119	0.01	USD 700,000	Morgan Stanley Capital I Trust '2014-MP A' '144A' 3.469% 11/8/2029	724,411	0.42
USD 24,723	Ginnie Mae II Pool '4833' 4% 20/10/2040	26,261	0.02	USD 400,000	Progress Residential Trust '2015-SFR2 A' '144A' 2.74% 12/6/2032	396,887	0.23
USD 381,237	Ginnie Mae II Pool '4882' 4% 20/12/2040	404,940	0.23	USD 826,957	Scholar Funding Trust '2011-A A' '144A' FRN 28/10/2043	823,866	0.47
USD 279,439	Ginnie Mae II Pool '4922' 4% 20/1/2041	296,813	0.17				
USD 11,492	Ginnie Mae II Pool '4945' 4% 20/2/2041	12,207	0.01				
USD 661,284	Ginnie Mae II Pool '5055' 4.5% 20/5/2041	719,140	0.41				
USD 831,214	Ginnie Mae II Pool '5140' 4.5% 20/8/2041	903,939	0.52				
USD 706,853	Ginnie Mae II Pool '5204' 4.5% 20/10/2041	770,224	0.44				

US Government Mortgage 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 325,661	SLM Private Education Loan Trust '2012-C A1' '144A' FRN 15/8/2023	325,942	0.19	USD 1,793,200	WFRBS Commercial Mortgage Trust '2014-C24 XA' FRN 15/11/2047	116,276	0.07
USD 300,000	Tricon American Homes Trust '2015-SFR1 A' '144A' FRN 17/5/2032	296,629	0.17	USD 2,383,891	WFRBS Commercial Mortgage Trust '2014-C22 XA' FRN 15/9/2057	145,180	0.08
USD 42,000,000	United States Treasury Bill 27/11/2015 (Zero Coupon)	41,994,876	24.21			191,652,660	110.48
USD 1,750,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	1,732,907	1.00	Total Bonds		191,652,660	110.48
USD 736,000	United States Treasury Note/Bond 2.125% 15/5/2025	734,102	0.42	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		191,652,660	110.48
USD 1,000,000	Wells Fargo Commercial Mortgage Trust '2015-C30 XA' FRN 15/9/2058	72,899	0.04	Total Portfolio		191,652,660	110.48
USD 600,000	Wells Fargo Commercial Mortgage Trust 3.664% 15/9/2048	616,131	0.36	Other Net Liabilities		(18,184,161)	(10.48)
				Total Net Assets (USD)		173,468,499	100.00

To Be Announced Securities Contracts as at 31 August 2015

Holding	Description	Value (USD)	%
TBA			
United States			
USD 700,000	Fannie Mae Pool '2 9/15' 2% TBA	691,496	0.40
USD 4,730,000	Fannie Mae Pool '2.5 9/15' 2.5% TBA	4,804,276	2.77
USD 900,000	Fannie Mae Pool '3 10/15' 3% TBA	932,590	0.54
USD 1,502,000	Fannie Mae Pool '3 9/15' 3% TBA	1,559,381	0.90
USD (6,700,000)	Fannie Mae Pool '3 10/15' 3% TBA	(6,725,054)	(3.88)
USD (5,397,178)	Fannie Mae Pool '3 9/15' 3% TBA	(5,430,642)	(3.13)
USD 100,000	Fannie Mae Pool '3.5 9/15' 3.5% TBA	105,398	0.06
USD (3,142,000)	Fannie Mae Pool '3.5 10/15' 3.5% TBA	(3,306,741)	(1.91)
USD (4,439,000)	Fannie Mae Pool '3.5 9/15' 3.5% TBA	(4,606,675)	(2.66)
USD 6,200,000	Fannie Mae Pool '3.5 10/15' 3.5% TBA	6,418,694	3.70
USD (200,000)	Fannie Mae Pool '4 9/15' 4% TBA	(209,519)	(0.12)
USD (1,521,000)	Fannie Mae Pool '4 9/15' 4% TBA	(1,617,355)	(0.93)
USD (2,900,000)	Fannie Mae Pool '4 10/15' 4% TBA	(3,076,918)	(1.77)
USD 3,325,000	Fannie Mae Pool '4.5 9/15' 4.5% TBA	3,604,715	2.08
USD 250,000	Fannie Mae Pool '5 9/15' 5% TBA	275,820	0.16
USD (1,000,000)	Fannie Mae Pool '5 10/15' 5% TBA	(1,102,031)	(0.64)
USD (1,200,000)	Fannie Mae Pool '6 9/15' 6% TBA	(1,356,817)	(0.78)
USD (403,000)	Freddie Mac Gold Pool '2.5 9/15' 2.5% TBA	(409,202)	(0.24)
USD 4,800,000	Freddie Mac Gold Pool '3 9/15' 3% TBA	4,815,375	2.78
USD 242,000	Freddie Mac Gold Pool '3 9/15' 3% TBA	250,933	0.14
USD 7,600,000	Freddie Mac Gold Pool '3.5 10/15' 3.5% TBA	7,850,637	4.53
USD 3,700,000	Freddie Mac Gold Pool '3.5 9/15' 3.5% TBA	3,831,415	2.21

To Be Announced Securities Contracts as at 31 August 2015

Holding	Description	Value (USD)	%
USD 200,000	Freddie Mac Gold Pool '3.5 9/15' 3.5% TBA	210,508	0.12
USD 3,677,000	Freddie Mac Gold Pool '4 9/15' 4% TBA	3,901,354	2.25
USD 6,400,000	Freddie Mac Gold Pool '4 10/15' 4% TBA	6,775,250	3.91
USD (851,000)	Freddie Mac Gold Pool '4.5 9/15' 4.5% TBA	(921,160)	(0.53)
USD (500,000)	Freddie Mac Gold Pool '5 10/15' 5% TBA	(548,689)	(0.32)
USD 400,000	Freddie Mac Gold Pool '5.5 9/15' 5.5% TBA	445,687	0.26
USD (1,000,000)	Freddie Mac Gold Pool '6 9/15' 6% TBA	(1,128,650)	(0.65)
USD 1,400,000	Ginnie Mae I Pool '3 9/15' 3% TBA	1,420,180	0.82
USD 700,000	Ginnie Mae I Pool '3.5 9/15' 3.5% TBA	728,656	0.42
USD 1,159,000	Ginnie Mae I Pool '4 9/15' 4% TBA	1,231,438	0.71
USD (600,000)	Ginnie Mae I Pool '5.5 9/15' 5.5% TBA	(672,375)	(0.39)
USD 3,359,000	Ginnie Mae II Pool '3 9/15' 3% TBA	3,408,204	1.96
USD 3,684,000	Ginnie Mae II Pool '3.5 9/15' 3.5% TBA	3,840,354	2.21
USD 3,137,000	Ginnie Mae II Pool '4 9/15' 4% TBA	3,327,732	1.92
USD 5,600,000	Ginnie Mae II Pool '4 10/15' 4% TBA	5,933,484	3.42
USD 400,000	Ginnie Mae II Pool '4 11/15' 4% TBA	423,273	0.24
USD 2,500,000	Ginnie Mae II Pool '4.5 9/15' 4.5% TBA	2,684,766	1.55
USD 1,950,000	Ginnie Mae II Pool '5 9/15' 5% TBA	2,110,443	1.22
Total TBA		40,470,231	23.33

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

US Government Mortgage Fund continued

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 520,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.41231%	Barclays	24/4/2045	24,224	24,224
USD 290,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.41692%	Barclays	24/4/2045	13,230	13,230
USD 1,700,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.88404%	Deutsche Bank	30/11/2019	(28,643)	(28,643)
USD 1,700,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.8812%	Deutsche Bank	30/11/2019	(28,447)	(28,447)
USD 100,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 2.31%	Deutsche Bank	31/5/2023	(2,307)	(2,307)
USD 810,000	Fund receives Fixed 2.81579%; and pays Floating USD LIBOR 3 Month	UBS	10/7/2045	30,595	30,595
Total (USD underlying exposure – USD 5,152,982)				8,652	8,652

Note: The total market value of USD 8,652 of these transactions is included in the Statement of Net Assets (see Note 2c).

Total Return Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 36,224	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Bank of America	12/1/2041	18	18
USD 37,679	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	21	21
USD 62,798	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	36	36
USD 62,798	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	36	36
USD 36,224	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	(18)	(18)
USD 37,365	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	22	22
USD 31,399	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	18	18
USD 31,399	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	18	18
USD 125,595	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	JP Morgan	12/1/2041	72	72
Total (USD underlying exposure – USD 462,252)				223	223

Note: The total market value of USD 223 of these transactions is included in the Statement of Net Assets (see Note 2c).

US Government Mortgage 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
(1)	USD	90 Day Euro \$	September 2015	249,100	(1,146)
(3)	USD	US Long Bond (CBT)	December 2015	468,469	2,437
(16)	USD	US Treasury 10 Year Note (CBT)	December 2015	2,040,750	(3,485)
(18)	USD	US Treasury 5 Year Note (CBT)	December 2015	2,155,359	2,523
(3)	USD	90 Day Euro \$	June 2016	744,262	(1,912)
(79)	USD	90 Day Euro \$	December 2016	19,522,875	(29,313)
(1)	USD	90 Day Euro \$	June 2017	246,325	(1,888)
Total				25,427,140	(32,784)

Note: The net unrealised depreciation of USD 32,784 attributed to these transactions is included in the Statement of Net Assets (see Note 2c).

Summary of Financial Derivative Instruments	Market Value USD
Swaps	
Interest Rate Swaps	8,652
Total Return Swaps	223
Market value of swaps	8,875
Market value of To Be Announced securities contracts	40,470,231
	Unrealised depreciation USD
Open exchange traded futures contracts	(32,784)