

US Dollar Short Duration 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							
Australia				Iceland			
AUD 831,005	Apollo Trust '2009-1 A3' FRN 3/10/2040	597,251	0.04	USD 492,000	Iceland Government International Bond '144A' 4.875% 16/6/2016	506,729	0.04
AUD 958,303	Crusade ABS Trust '2012-1 A' FRN 12/7/2023	682,005	0.05	USD 2,670,000	Iceland Government International Bond 4.875% 16/6/2016	2,750,874	0.18
AUD 540,395	National Rmbs Trust '2012-2 A1' FRN 20/6/2044	388,672	0.03			3,257,603	0.22
AUD 3,178,943	TORRENS Series Trust '2013-1 A' FRN 12/4/2044	2,256,905	0.15	Indonesia			
USD 2,867,576	Virgin Australia 2013-1A Trust '144A' 5% 23/10/2023	2,971,526	0.20	USD 151,000	Indonesia Government International Bond '144A' 6.625% 17/2/2037	165,157	0.01
USD 3,216,423	Virgin Australia 2013-1B Trust '144A' 6% 23/10/2020	3,300,855	0.22	USD 305,000	Perusahaan Penerbit SBSN Indonesia III '144A' 4.325% 28/5/2025	290,131	0.02
USD 10,000,000	Westpac Banking Corp '144A' 1.375% 30/5/2018	9,955,585	0.66			455,288	0.03
		20,152,799	1.35	Ireland			
Bermuda				EUR 58,950	Talisman-6 Finance Plc FRN 22/10/2016	65,423	0.00
USD 4,922,000	Aircastle Ltd 6.75% 15/4/2017	5,205,015	0.35	Italy			
Canada				EUR 803,264	Asset Backed European Securitisation Transaction Nine Srl FRN 10/12/2028	902,736	0.06
USD 2,211,905	Air Canada 2013-1 Class B Pass Through Trust '144A' 5.375% 15/5/2021	2,272,732	0.15	EUR 2,479,715	Asset Backed European Securitisation Transaction Ten Srl 0.552% 10/12/2028	2,791,310	0.19
USD 17,000,000	Bank of Nova Scotia/The '144A' 1.95% 30/1/2017	17,229,169	1.15	EUR 1,125,899	Berica ABS Srl '2012-2 A1' FRN 30/11/2051	1,262,744	0.08
USD 13,030,000	Royal Bank of Canada 1.2% 19/9/2017	12,997,809	0.87	EUR 609,517	Sunrise Srl '2014-1 A' FRN 27/5/2031	685,477	0.05
		32,499,710	2.17			5,642,267	0.38
Cayman Islands				Luxembourg			
USD 1,950,000	Seagate HDD Cayman 3.75% 15/11/2018	2,011,387	0.13	USD 395,000	Actavis Funding SCS 2.45% 15/6/2019	392,481	0.02
USD 750,000	XLIT Ltd 2.3% 15/12/2018	754,876	0.05	EUR 620,908	Compartment VCL 19 0.767% 1/11/2019	698,098	0.05
		2,766,263	0.18	EUR 945,000	ECAR '2013-1 B' 1.478% 18/11/2020	1,064,411	0.07
Cyprus				USD 406,000	Pentair Finance SA 1.35% 1/12/2015	406,635	0.03
EUR 2,875,000	Cyprus Government International Bond '144A' 3.75% 1/11/2015*	3,233,136	0.22			2,561,625	0.17
EUR 1,996,000	Cyprus Government International Bond '144A' 4.625% 3/2/2020	2,300,640	0.15	Mexico			
EUR 1,295,000	Cyprus Government International Bond 4.75% 25/6/2019	1,528,968	0.10	USD 2,786,000	Kansas City Southern de Mexico SA de CV FRN 28/10/2016	2,770,164	0.19
		7,062,744	0.47	MXN 4,080,000	Mexican Bonos 4.75% 14/6/2018	241,444	0.02
France				USD 54,000	Mexico Government International Bond 4% 2/10/2023	54,743	0.00
EUR 1,611,708	AUTO ABS FCT Compartiment '2013-2 A' FRN 27/1/2023	1,818,874	0.12	USD 204,000	Mexico Government International Bond 4.75% 8/3/2044	191,559	0.01
EUR 278,689	Cars Alliance Auto Loans France V '2012-F1V A' FRN 25/2/2024	313,018	0.02	USD 83,000	Mexico Government International Bond 5.55% 21/1/2045	87,078	0.01
EUR 1,071	FCT Copernic '2012-1 A1' FRN 25/9/2029	1,204	0.00	USD 24,000	Mexico Government International Bond 6.05% 11/1/2040	27,060	0.00
		2,133,096	0.14			3,372,048	0.23
Hong Kong				Netherlands			
USD 1,700,000	AIA Group Ltd '144A' 2.25% 11/3/2019	1,694,224	0.11	USD 3,215,000	ING Bank NV '144A' 1.8% 16/3/2018	3,209,505	0.21
				USD 1,583,000	NXP BV / NXP Funding LLC '144A' 3.75% 1/6/2018	1,600,809	0.11
						4,810,314	0.32

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
Panama				United States			
USD 1,252,000	Carnival Corp 1.875% 15/12/2017	1,252,073	0.08	USD 2,470,000	AbbVie Inc 1.75% 6/11/2017	2,469,886	0.16
Portugal				USD 3,440,000	AbbVie Inc 1.8% 14/5/2018	3,422,840	0.23
EUR 1,985,108	Atlantes Ltd / Atlantes Finance Plc FRN 20/3/2033	2,241,899	0.15	USD 730,000	AbbVie Inc 2.5% 14/5/2020	722,958	0.05
EUR 1,795,598	TAGUS-Sociedade de Titularizacao de Creditos SA/Volta II Electricity Receivables 2.98% 16/2/2018	2,026,728	0.14	USD 1,990,000	Actavis Inc 1.875% 1/10/2017	1,983,916	0.13
		4,268,627	0.29	USD 2,361,000	AES Corp/VA FRN 1/6/2019	2,343,292	0.16
Russian Federation				USD 5,545,000	Air Lease Corp 2.125% 15/1/2018	5,503,412	0.37
RUB 2,395,000	Russian Federal Bond - OFZ 7% 16/8/2023	27,472	0.00	USD 3,280,000	Air Lease Corp 2.625% 4/9/2018	3,276,271	0.22
Slovenia				USD 1,900,000	Air Lease Corp 3.375% 15/1/2019	1,919,817	0.13
EUR 2,007,000	Slovenia Government Bond 2.25% 25/3/2022	2,377,698	0.16	USD 529,735	Aircraft Lease Securitisation Ltd '2007-1A G3' '144A' FRN 10/5/2032	526,801	0.03
USD 9,240,000	Slovenia Government International Bond '144A' 4.75% 10/5/2018*	9,865,548	0.66	USD 6,500,000	Ally Financial Inc 3.25% 13/2/2018	6,491,875	0.43
		12,243,246	0.82	USD 3,330,000	Ally Financial Inc 5.5% 15/2/2017	3,456,540	0.23
Sweden				USD 696,000	Ally Financial Inc 6.25% 1/12/2017	742,980	0.05
USD 4,600,000	Swedbank AB '144A' 1.6% 2/3/2018	4,592,930	0.31	USD 1,659,105	American Airlines 2013-2 Class B Pass Through Trust '144A' 5.6% 15/7/2020	1,706,804	0.11
Switzerland				USD 600,000	American Capital Ltd '144A' 6.5% 15/9/2018	618,750	0.04
USD 6,130,000	Credit Suisse/New York NY 1.7% 27/4/2018	6,094,425	0.41	USD 1,047,109	American Credit Acceptance Receivables Trust '2014-4 A' '144A' 1.33% 10/7/2018	1,046,475	0.07
USD 6,170,000	UBS AG/Stamford CT 1.375% 1/6/2017	6,143,633	0.41	USD 1,351,258	American Homes 4 Rent '2014-SFR1 A' '144A' FRN 17/6/2031	1,337,243	0.09
USD 5,585,000	UBS AG/Stamford CT 1.8% 26/3/2018	5,572,411	0.37	USD 4,550,000	Americredit Automobile Receivables Trust '2014-4 C' 2.47% 9/11/2020	4,585,649	0.31
		17,810,469	1.19	USD 1,680,000	AmeriCredit Automobile Receivables Trust '2013-2 B' 1.19% 8/5/2018	1,680,448	0.11
United Kingdom				USD 360,000	AmeriCredit Automobile Receivables Trust '2012-4 B' 1.31% 8/11/2017	360,171	0.02
USD 3,219,000	AXIS Specialty Finance Plc 2.65% 1/4/2019	3,228,316	0.22	USD 1,520,000	AmeriCredit Automobile Receivables Trust '2011-3 D' 4.04% 10/7/2017	1,527,874	0.10
USD 6,900,000	Barclays Plc 2% 16/3/2018	6,872,731	0.46	USD 250,000	Anthem Inc 5.875% 15/6/2017	268,142	0.02
USD 555,000	BAT International Finance Plc '144A' 2.125% 7/6/2017	560,206	0.04	USD 1,845,107	Apidos CDO V '2007-5A A1S' '144A' FRN 15/4/2021	1,824,542	0.12
GBP 460,834	First Flexible No 7 Plc FRN 15/9/2033	697,344	0.05	USD 7,878,016	Apidos Cinco CDO Ltd '2007-CA A2A' '144A' FRN 14/5/2020	7,798,766	0.52
GBP 643,220	Fosse Master Issuer Plc '2012-1X 2A3' FRN 18/10/2054	992,138	0.07	USD 270,407	Arran Residential Mortgages Funding Plc '2011-1A A2C' '144A' FRN 19/11/2047	271,568	0.02
GBP 45,234	Gosforth Funding plc '2012-1 A' FRN 19/12/2047	70,018	0.00	USD 6,875,000	Associated Banc-Corp 2.75% 15/11/2019	6,905,728	0.46
GBP 1,261,229	Precise Mortgage Funding Plc '2014-1 A' FRN 12/9/2047	1,906,402	0.13	USD 1,230,000	AT&T Inc 2.45% 30/6/2020	1,206,300	0.08
GBP 3,993,451	Precise Mortgage Funding Plc '2014-2 A' FRN 12/12/2047	6,073,261	0.40	USD 6,000,000	Atrium V '144A' FRN 20/7/2020	5,836,754	0.39
GBP 980,125	Rochester Financing No1 Plc FRN 16/7/2046	1,515,738	0.10	USD 1,000,000	Avalon IV Capital Ltd '2012-1AR CR' '144A' FRN 17/4/2023	1,004,904	0.07
GBP 185,536	Silk Road Finance Number Three Plc '2012-1 A' FRN 21/6/2055	288,154	0.02	USD 4,234,914	B2R Mortgage Trust '2015-1 A1' '144A' 2.524% 15/5/2048	4,202,470	0.28
USD 6,490,000	Sky Plc '144A' 2.625% 16/9/2019	6,484,328	0.43	USD 3,500,000	Banc of America Commercial Mortgage Trust '2007-5 AM' FRN 10/2/2051	3,698,116	0.25
USD 2,269,000	Sky Plc '144A' 6.1% 15/2/2018	2,475,782	0.16	USD 82,408	Banc of America Mortgage 2003-J Trust '2003-J 2A1' FRN 25/11/2033	82,707	0.01
USD 4,800,000	Standard Chartered Plc '144A' 1.5% 8/9/2017	4,807,387	0.32	USD 3,190,000	Bank of America Corp 0.558% 15/6/2021	3,193,461	0.21
EUR 2,488,815	Taurus Plc '2013-GMF1 D' FRN 21/5/2024	2,872,640	0.19	USD 3,000,000	Bank of America Corp 2.6% 15/1/2019	3,023,458	0.20
GBP 807,600	Unique Pub Finance Co Plc/The 6.542% 30/3/2021	1,300,619	0.09	USD 3,500,000	Bank of America Corp 2.65% 1/4/2019	3,534,788	0.24
GBP 1,080,000	Unique Pub Finance Co Plc/The 7.395% 28/3/2024	1,702,590	0.11				
		41,847,654	2.79				

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

US Dollar Short Duration Bond Fund continued

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 6,406,000	Bank of America Corp 6.5% 1/8/2016	6,709,478	0.45	USD 1,665,000	CNH Industrial Capital LLC 6.25% 1/11/2016	1,731,600	0.12
USD 280,000	Baxalta Inc '144A' 2% 22/6/2018	278,863	0.02	USD 3,195,000	COBALT CMBS Commercial Mortgage Trust '2007-C3 AM' FRN 15/5/2046	3,400,672	0.23
USD 49,464	Bear Stearns ALT-A Trust '2004-13 A1' FRN 25/11/2034	48,902	0.00	USD 3,000,000	Colony American Homes '2015-1A A' '144A' FRN 17/7/2032	2,970,856	0.20
USD 18,053	Bear Stearns Commercial Mortgage Securities Trust '2007-PW17 A3' 5.736% 11/6/2050	18,033	0.00	USD 14,059,390	COMM 2015-CCRE23 Mortgage Trust 1.162% 10/5/2048	944,264	0.06
USD 95,406	BNC Mortgage Loan Trust '2007-3 A2' FRN 25/7/2037	94,514	0.01	USD 2,235,000	Commercial Mortgage Trust '2014-KYO F' '144A' FRN 11/6/2027	2,222,304	0.15
USD 5,555,000	Cabela's Credit Card Master Note Trust '2015-1A A1' 2.26% 15/3/2023	5,574,848	0.37	USD 158,900	Commercial Mortgage Trust '2013-FL3 A' '144A' FRN 13/10/2028	158,277	0.01
USD 380,000	Cablevision Systems Corp 8.625% 15/9/2017	416,100	0.03	USD 2,800,000	Commercial Mortgage Trust '2014-FL5 B' '144A' FRN 15/10/2031	2,806,356	0.19
USD 2,220,000	Capital One Financial Corp 3.15% 15/7/2016	2,256,913	0.15	USD 1,305,000	Commercial Mortgage Trust '2007-CD5 AJ' FRN 15/11/2044	1,395,237	0.09
USD 5,500,000	Capital One Multi-Asset Execution Trust '2015-A2 A2' 2.08% 15/3/2023	5,516,401	0.37	USD 2,085,000	Commercial Mortgage Trust '2007-CD5 AJA' FRN 15/11/2044	2,220,539	0.15
USD 4,895,000	Capital One NA/Mclean VA 2.35% 17/8/2018	4,898,353	0.33	USD 1,592,624	Commercial Mortgage Trust '2012-CR2 XA' FRN 15/8/2045	144,227	0.01
USD 18,840,000	CarMax Auto Owner Trust '2015-2 A3' 1.37% 16/3/2020	18,831,145	1.26	USD 12,407,567	Commercial Mortgage Trust '2013-CR7 XA' FRN 10/3/2046	912,788	0.06
USD 3,250,000	CarMax Auto Owner Trust '2014-4 B' 2.2% 15/9/2020	3,279,806	0.22	USD 6,928,763	Commercial Mortgage Trust '2013-CR11 XA' FRN 10/10/2046	468,565	0.03
USD 6,500,000	Case New Holland Industrial Inc 7.875% 1/12/2017	7,101,250	0.47	USD 36,335,865	Commercial Mortgage Trust '2015-LC21 XA' FRN 10/7/2048	1,995,675	0.13
USD 9,000,000	CCO Safari II LLC '144A' 3.579% 23/7/2020	8,997,021	0.60	USD 1,323,556	Commercial Mortgage Trust '2013-SFS A1' '144A' 1.873% 12/4/2035	1,302,992	0.09
USD 3,985,000	CDGJ Commercial Mortgage Trust '2014-BXCH A' '144A' FRN 15/12/2027	3,988,551	0.27	USD 5,905,000	Commercial Mortgage Trust '2012-9W57 A' '144A' 2.365% 10/2/2029	5,993,711	0.40
USD 1,730,000	Celgene Corp 2.125% 15/8/2018	1,732,735	0.12	USD 5,500,000	Commercial Mortgage Trust '2015-CR22 A2' 2.856% 10/3/2048	5,629,016	0.38
USD 7,430,000	Chase Issuance Trust '2012-A4 A4' 1.58% 16/8/2021	7,373,982	0.49	USD 5,620,000	Commercial Mortgage Trust '2013-CR12 A2' 2.904% 10/10/2046	5,788,490	0.39
USD 13,000,000	Chase Issuance Trust '2015-A2 A2' 1.59% 18/2/2020	13,068,633	0.87	USD 10,700,000	Commercial Mortgage Trust '2015-LC21 A2' 2.976% 10/7/2048	11,070,932	0.74
USD 735,000	Chesapeake Energy Corp 6.5% 15/8/2017	696,412	0.05	USD 233,077	Commercial Mortgage Trust '2010-C1 A1' '144A' 3.156% 10/7/2046	232,994	0.02
USD 1,900,000	Chesapeake Funding LLC '2014-1A B' '144A' FRN 7/3/2026	1,898,850	0.13	USD 1,259,290	Commercial Mortgage Trust '2007-GG11 A4' 5.736% 10/12/2049	1,327,684	0.09
USD 500,000	Chesapeake Funding LLC '2014-1A C' '144A' FRN 7/3/2026	498,845	0.03	USD 580,000	CommScope Inc '144A' 4.375% 15/6/2020	586,525	0.04
USD 1,150,000	Chesapeake Funding LLC '2014-1A D' '144A' FRN 7/3/2026	1,147,389	0.08	USD 625,000	Computer Sciences Corp 2.5% 15/9/2015	625,145	0.04
USD 423,572	CHL Mortgage Pass-Through Trust '2005-HYB8 2A1' FRN 20/12/2035	389,946	0.03	USD 402,381	Continental Airlines 1997-4 Class A Pass Through Trust 6.9% 2/1/2018	420,991	0.03
USD 4,500,000	CHS/Community Health Systems Inc 5.125% 15/8/2018	4,638,780	0.31	USD 126,234	Continental Airlines 2000-1 Class B Pass Through Trust 8.388% 1/11/2020	134,084	0.01
USD 5,000,000	CIFC Funding 2012-II Ltd '2012-2A A1R' '144A' FRN 5/12/2024	4,998,095	0.33	USD 1,707,101	Continental Airlines 2009-1 Pass Through Trust 9% 8/7/2016	1,820,197	0.12
USD 3,670,000	CIT Group Inc 4.25% 15/8/2017	3,734,225	0.25				
USD 5,250,000	CIT Group Inc 5.25% 15/3/2018	5,479,687	0.37				
USD 5,790,000	Citigroup Commercial Mortgage Trust '2015-SSHP A' '144A' FRN 15/9/2017	5,796,166	0.39				
USD 5,000,000	Citigroup Inc 1.7% 27/4/2018	4,955,265	0.33				
USD 315,000	CNH Industrial Capital LLC 3.875% 1/11/2015	315,787	0.02				

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USD 3,031,792	Continental Airlines 2009-2 Class B Pass Through Trust 9.25% 10/5/2017	3,298,969	0.22	USD 5,000,000	Dryden XXV Senior Loan Fund '2012-25A A' '144A' FRN 15/1/2025	4,989,668	0.33
USD 608,905	Continental Airlines 2010-1 Class B Pass Through Trust 6% 12/1/2019	628,314	0.04	USD 3,000,000	Eaton Electric Holdings LLC 6.1% 1/7/2017	3,246,479	0.22
USD 2,000,000	Continental Airlines 2012-3 Class C Pass Thru Certificates 6.125% 29/4/2018	2,087,500	0.14	USD 2,545,000	Enterprise Products Operating LLC FRN 1/8/2066	2,503,644	0.17
USD 42,580,000	Core Industrial Trust '2015-CALW XA' '144A' FRN 10/2/2034	1,997,641	0.13	USD 2,900,000	ERAC USA Finance LLC '144A' 6.375% 15/10/2017	3,171,539	0.21
USD 6,607	Countrywide Asset-Backed Certificates '2007-7 2A2' FRN 25/10/2047	6,617	0.00	USD 1,470,000	Exelon Corp 1.55% 9/6/2017	1,467,339	0.10
USD 1,360,000	Credit Acceptance Auto Loan Trust '2013-1A B' '144A' 1.83% 15/4/2021	1,359,614	0.09	USD 1,209,532	Fannie Mae Connecticut Avenue Securities '2014-C02 1M1' FRN 25/5/2024	1,198,999	0.08
USD 5,860,000	Credit Acceptance Auto Loan Trust '2015-1A A' '144A' 2% 15/7/2022	5,881,219	0.39	USD 37,185	Fannie Mae Pool '255316' 5% 1/7/2019	38,882	0.00
USD 1,315,000	Credit Suisse Commercial Mortgage Trust Series '2006-C2 AM' FRN 15/3/2039	1,328,715	0.09	USD 132,698	Fannie Mae Pool 'AD0454' 5% 1/11/2021	138,755	0.01
USD 5,000,000	Credit Suisse Commercial Mortgage Trust Series '2007-C4 A1AM' FRN 15/9/2039	5,317,598	0.35	USD 429,716	Fannie Mae Pool 'AE0812' 5% 1/7/2025	450,273	0.03
USD 200,000	Credit Suisse Commercial Mortgage Trust Series '2007-C4 AJ' FRN 15/9/2039	205,529	0.01	USD 3,791,237	Fannie Mae Pool 'AL4364' FRN 1/9/2042	3,990,396	0.27
USD 181,194	Credit Suisse Commercial Mortgage Trust Series '2007-C5 AAB' FRN 15/9/2040	185,779	0.01	USD 7,055,943	Fannie Mae Pool 'AX0000' FRN 1/9/2044	7,282,555	0.49
USD 56,729	Credit Suisse Commercial Mortgage Trust Series '2008-C1 A2' FRN 15/2/2041	57,257	0.00	USD 74,773	Fannie Mae REMICS '2008-29 CA' 4.5% 25/9/2035	77,603	0.00
USD 3,060,338	Crusade Global Trust '2006-2 A1' FRN 15/11/2037	3,047,497	0.20	USD 5,730,442	Fannie Mae-Aces '2013-M5 X2' FRN 25/1/2022	586,342	0.04
USD 3,000,000	CSMC Trust '2015-DEAL A' '144A' FRN 15/4/2029	3,000,289	0.20	USD 263,550,672	Fannie Mae-Aces '2014-M13 X2' FRN 25/8/2024	3,109,107	0.21
USD 2,495,000	CVS Health Corp 1.9% 20/7/2018	2,499,745	0.17	USD 187,460	Federal Express Corp 2012 Pass Through Trust '144A' 2.625% 15/1/2018	189,008	0.01
USD 81,880	CWABS Asset-Backed Certificates Trust '2005-17 1AF2' FRN 25/5/2036	132,524	0.01	USD 111,636,849	FHLMC Multifamily Structured Pass Through Certificates FRN 25/9/2024	6,214,265	0.41
USD 800,000	DBRR Trust '2011-C32 A3A' '144A' FRN 17/6/2049	834,075	0.06	USD 555,000	Fifth Third Bancorp 3.625% 25/1/2016	561,027	0.04
USD 8,000,000	DBUBS 2011-LC2 Mortgage Trust '2011-LC2A A3FL' '144A' FRN 12/7/2044	8,104,116	0.54	USD 13,550,000	Ford Motor Credit Co LLC 1.724% 6/12/2017	13,437,230	0.90
USD 1,115,000	Del Coronado Trust '2013-HDC A' '144A' FRN 15/3/2026	1,113,790	0.07	USD 570,000	Ford Motor Credit Co LLC 3.984% 15/6/2016	581,320	0.04
USD 750,000	Delta Air Lines 2010-2 Class B Pass Through Trust 6.75% 23/11/2015	760,313	0.05	USD 600,000	Ford Motor Credit Co LLC 4.207% 15/4/2016	610,441	0.04
USD 925,840	Delta Air Lines 2012-1 Class B Pass Through Trust '144A' 6.875% 7/5/2019	1,009,165	0.07	USD 7,860,000	Forest Laboratories LLC '144A' 4.375% 1/2/2019	8,225,278	0.55
USD 818,000	DIRECTV Holdings LLC / DIRECTV Financing Co Inc 3.125% 15/2/2016	825,599	0.05	USD 13,573,055	Freddie Mac Non Gold Pool '849692' FRN 1/5/2045	13,982,396	0.93
USD 710,000	DISH DBS Corp 4.625% 15/7/2017	725,975	0.05	USD 4,370,875	Freddie Mac REMICS '4390 CA' 3.5% 15/6/2050	4,590,903	0.31
USD 628,000	DR Horton Inc 3.75% 1/3/2019	631,140	0.04	USD 6,203,037	Freddie Mac REMICS '4286 MP' 4% 15/12/2043	6,716,518	0.45
USD 665,000	DR Horton Inc 4.75% 15/5/2017	691,600	0.05	USD 411,772	Freddie Mac REMICS '3817 MA' 4.5% 15/10/2037	442,221	0.03
USD 4,000,000	Dryden XVI-Leveraged Loan CDO 2006 '2006-16A B' '144A' FRN 20/10/2020	3,910,669	0.26	USD 612,684	Freddie Mac REMICS '3986 M' 4.5% 15/9/2041	670,345	0.04
				USD 547,366	Freddie Mac REMICS '3959 MA' 4.5% 15/11/2041	596,939	0.04
				USD 884,569	Freddie Mac Structured Agency Credit Risk Debt Notes '2014-DN4 M1' FRN 25/10/2024	884,681	0.06
				USD 2,700,000	GATX Corp 1.25% 4/3/2017	2,683,944	0.18
				USD 3,500,000	General Motors Financial Co Inc 2.4% 10/4/2018	3,462,559	0.23

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

US Dollar Short Duration 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 1,847,000	General Motors Financial Co Inc 2.75% 15/5/2016	1,860,594	0.12	USD 4,250,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 4.875% 15/3/2019	4,311,625	0.29
USD 2,117,000	General Motors Financial Co Inc 3% 25/9/2017	2,131,622	0.14	USD 6,018,108	ING IM CLO 2012-1 Ltd '2012-1RA A1R' '144A' FRN 14/3/2022	6,017,126	0.40
USD 375,000	General Motors Financial Co Inc 3.25% 15/5/2018	377,870	0.03	USD 2,070,000	International Lease Finance Corp '144A' 6.75% 1/9/2016	2,157,975	0.14
USD 1,550,000	Genworth Holdings Inc 6.515% 22/5/2018	1,584,875	0.11	USD 1,030,000	International Lease Finance Corp '144A' 7.125% 1/9/2018	1,139,386	0.08
USD 1,650,000	Genworth Holdings Inc 7.7% 15/6/2020	1,724,250	0.11	USD 2,583,000	Interpublic Group of Cos Inc/The 2.25% 15/11/2017	2,589,310	0.17
USD 3,508,299	GMAC Commercial Mortgage Securities Inc Series 2006-C1 Trust '2006-C1 A1A' FRN 10/11/2045	3,512,553	0.23	USD 2,720,000	Invitation Homes Trust '2014-SFR3 A' '144A' FRN 17/12/2031	2,700,876	0.18
USD 5,150,000	Goldman Sachs Group Inc/The 2.6% 23/4/2020	5,132,838	0.34	USD 5,513,614	Invitation Homes Trust '2015-SFR2 A' '144A' FRN 17/6/2032	5,493,834	0.37
USD 12,343,000	Goldman Sachs Group Inc/The 3.625% 7/2/2016	12,486,148	0.83	USD 1,635,000	Iowa Finance Authority 5% 1/12/2019	1,724,974	0.11
USD 2,295,000	Goldman Sachs Group Inc/The 5.35% 15/1/2016	2,332,125	0.16	USD 700,000	Johnson Controls Inc 5.5% 15/1/2016	712,269	0.05
USD 13,303,113	Government National Mortgage Association '2012-120 IO' FRN 16/2/2053	889,167	0.06	USD 4,275,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 A' '144A' FRN 15/11/2031	4,274,639	0.29
USD 4,000,000	GRACE Mortgage Trust '2014-GRCE A' '144A' 3.369% 10/6/2028	4,150,218	0.28	USD 9,585,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO A' '144A' FRN 15/1/2032	9,575,429	0.64
USD 1,122,272	Granite Master Issuer Plc '2007-2 2A1' FRN 17/12/2054	1,114,640	0.07	USD 3,843,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-LDPX AM' FRN 15/1/2049	3,952,585	0.26
USD 283,884	Granite Master Issuer Plc '2007-2 4A1' FRN 17/12/2054	282,152	0.02	USD 168,309	JP Morgan Chase Commercial Mortgage Securities Trust '2007-LD11 ASB' FRN 15/6/2049	173,340	0.01
USD 982,187	Granite Master Issuer Plc '2006-1A A5' '144A' FRN 20/12/2054	977,079	0.07	USD 177,667	JP Morgan Chase Commercial Mortgage Securities Trust '2010-C1 A1' '144A' 3.853% 15/6/2043	177,392	0.01
USD 780,867	Granite Master Issuer Plc '2006-1X A5' FRN 20/12/2054	776,806	0.05	USD 51,098,143	JPMBB Commercial Mortgage Securities Trust '2014-C21 XA' FRN 15/8/2047	3,748,458	0.25
USD 785,903	Granite Master Issuer Plc '2006-2 A4' FRN 20/12/2054	781,109	0.05	USD 1,328,000	Kinder Morgan Energy Partners LP 5.95% 15/2/2018	1,426,275	0.10
USD 3,930,207	Granite Master Issuer Plc '2006-3 A3' FRN 20/12/2054	3,906,233	0.26	USD 1,015,000	Kinder Morgan Inc/DE 2% 1/12/2017	1,005,839	0.07
USD 1,042,459	Granite Master Issuer Plc '2006-3 A4' FRN 20/12/2054	1,036,100	0.07	USD 1,690,000	Kinder Morgan Inc/DE 3.05% 1/12/2019	1,658,441	0.11
USD 6,329,171	Granite Master Issuer Plc '2007-1 4A1' FRN 20/12/2054	6,301,955	0.42	USD 1,763,000	Kinder Morgan Inc/DE 7% 15/6/2017	1,895,579	0.13
USD 1,645,000	GS Mortgage Securities Trust '2014-GSFL D' '144A' FRN 15/7/2031	1,638,555	0.11	USD 431,924	Lanark Master Issuer Plc '2012-2A 1A' '144A' FRN 22/12/2054	433,729	0.03
USD 5,357,729	GS Mortgage Securities Trust '2007-GG10 A1A' FRN 10/8/2045	5,721,650	0.38	USD 3,168,000	LB Commercial Mortgage Trust '2007-C3 AM' FRN 15/7/2044	3,385,133	0.23
USD 1,940,000	HCA Inc 3.75% 15/3/2019	1,961,825	0.13	USD 1,893,194	LB-UBS Commercial Mortgage Trust '2006-C4 A4' FRN 15/6/2038	1,932,289	0.13
USD 2,235,000	HCA Inc 6.5% 15/2/2016	2,279,700	0.15	USD 2,250,000	LB-UBS Commercial Mortgage Trust '2006-C4 AM' FRN 15/6/2038	2,317,579	0.15
USD 2,240,000	HCP Inc 6.7% 30/1/2018	2,474,776	0.17	USD 4,400,000	LB-UBS Commercial Mortgage Trust '2007-C7 AM' FRN 15/9/2045	4,797,729	0.32
USD 3,330,000	Health Care REIT Inc 2.25% 15/3/2018	3,338,555	0.22				
USD 2,785,000	Hilton USA Trust '2013-HLT EFX' '144A' FRN 5/11/2030	2,804,552	0.19				
USD 10,000	Hilton USA Trust '2013-HLT DFX' '144A' 4.407% 5/11/2030	10,133	0.00				
USD 6,145,000	HSBC USA Inc 1.7% 5/3/2018	6,117,655	0.41				
USD 3,370,000	Huntington Bancshares Inc/OH 2.6% 2/8/2018	3,401,486	0.23				
USD 1,330,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 3.5% 15/3/2017	1,333,325	0.09				

US Dollar Short Duration 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 2,225,551	LB-UBS Commercial Mortgage Trust '2007-C1 A4' 5.424% 15/2/2040	2,318,982	0.15	USD 2,160,000	OneMain Financial Issuance Trust '2014-2A B' '144A' 3.02% 18/9/2024	2,167,582	0.14
USD 7,045,000	LCM XII LP 1.547% 19/10/2022	7,038,610	0.47	USD 5,005,000	OneMain Financial Issuance Trust 3.19% 18/3/2026	5,064,044	0.34
USD 2,715,120	Leek Finance Number Eighteen Plc FRN 21/9/2038	2,828,517	0.19	USD 5,000,000	OneMain Financial Issuance Trust '2014-1A B' '144A' 3.24% 18/6/2024	5,046,188	0.34
USD 1,618,000	Lennar Corp 4.75% 15/12/2017	1,678,675	0.11	USD 3,500,000	OneMain Financial Issuance Trust '2015-1A B' '144A' 3.85% 18/3/2026	3,571,365	0.24
USD 860,000	Leucadia National Corp 8.125% 15/9/2015	862,150	0.06	USD 3,000,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 2.5% 15/3/2016	3,017,094	0.20
USD 4,430,000	LFRF '2015-1' '144A' 3.5% 31/12/2049	4,430,000	0.30	USD 5,143,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 2.875% 17/7/2018	5,213,631	0.35
USD 1,007,000	Lubrizol Corp 8.875% 1/2/2019	1,222,869	0.08	USD 555,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 3.75% 11/5/2017	572,464	0.04
USD 4,550,000	M/I Homes Inc 8.625% 15/11/2018	4,714,938	0.31	USD 1,750,000	Prestige Auto Receivables Trust 1.74% 15/5/2019	1,758,127	0.12
USD 2,000,000	Manitowoc Co Inc/The 8.5% 1/11/2020	2,101,250	0.14	USD 1,915,000	Prestige Auto Receivables Trust '2014-1A C' '144A' 2.39% 15/5/2020	1,927,031	0.13
USD 3,750,000	Maxim Integrated Products Inc 2.5% 15/11/2018	3,780,212	0.25	USD 6,095,000	Pricoa Global Funding I '144A' 2.2% 16/5/2019	6,119,279	0.41
EUR 1,750,000	MBNA Credit Card Master Note Trust '2005-B3 B3' FRN 19/3/2018	1,957,736	0.13	USD 1,000,000	Prologis LP 4.5% 15/8/2017	1,053,391	0.07
USD 1,421,857	Merrill Lynch Mortgage Trust '2007-C1 A1A' FRN 12/6/2050	1,480,703	0.10	USD 2,919,528	PUMA Global Trust No 5 '144A' FRN 21/2/2038	2,915,679	0.19
USD 1,489,000	Morgan Stanley 4.75% 22/3/2017	1,566,517	0.10	USD 5,986,000	QVC Inc 3.125% 1/4/2019	5,931,276	0.40
USD 200,000	Morgan Stanley 5.45% 9/1/2017	210,493	0.01	USD 12,000,000	Regatta Funding Ltd '2007-1A A3L' '144A' FRN 15/6/2020	11,787,710	0.79
USD 13,726,084	Morgan Stanley Bank of America Merrill Lynch Trust '2013-C13 XA' FRN 15/11/2046	931,390	0.06	USD 1,440,000	Regions Financial Corp 2% 15/5/2018	1,434,098	0.10
USD 6,585,000	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C19 A2' 3.101% 15/12/2047	6,819,854	0.46	USD 3,634,000	Reynolds American Inc '144A' 2.3% 21/8/2017	3,663,034	0.24
USD 950,000	Morgan Stanley Capital I Trust '2007-T27 AM' FRN 11/6/2042	1,003,683	0.07	USD 1,935,000	Reynolds American Inc 2.3% 12/6/2018	1,949,338	0.13
USD 4,555,000	Morgan Stanley Capital I Trust '2007-HQ11 A4FL' FRN 12/2/2044	4,517,770	0.30	USD 305,000	Reynolds American Inc 3.25% 12/6/2020	309,770	0.02
USD 450,000	Morgan Stanley Capital I Trust '2007-HQ12 AM' FRN 12/4/2049	472,697	0.03	USD 1,344,000	Reynolds American Inc '144A' 3.5% 4/8/2016	1,368,483	0.09
USD 4,119,574	Morgan Stanley Capital I Trust '2007-IQ15 A4' FRN 11/6/2049	4,372,147	0.29	USD 1,110,000	Reynolds American Inc 6.75% 15/6/2017	1,199,657	0.08
USD 2,980,000	Morgan Stanley Capital I Trust '2007-IQ13 AM' 5.406% 15/3/2044	3,122,368	0.21	USD 1,785,000	Sabine Pass LNG LP 7.5% 30/11/2016	1,836,319	0.12
USD 4,100,000	Morgan Stanley Capital I Trust '2007-HQ13 A3' 5.569% 15/12/2044	4,338,645	0.29	USD 3,500,000	Santander Bank NA 8.75% 30/5/2018	4,029,883	0.27
USD 804,649	Navient Private Education Loan Trust '2014-CTA A' '144A' FRN 16/9/2024	799,046	0.05	USD 922,184	Santander Drive Auto Receivables Trust '2014-S5 R' '144A' 1.43% 18/6/2019	917,573	0.06
USD 2,000,000	Navient Private Education Loan Trust '2014-AA A2B' '144A' FRN 15/2/2029	2,007,608	0.13	USD 1,065,000	Santander Drive Auto Receivables Trust '2013-1 C' 1.76% 15/1/2019	1,066,866	0.07
USD 7,180,000	NextGear Floorplan Master Owner Trust '2014-1A A' '144A' 1.92% 15/10/2019	7,200,086	0.48	USD 3,905,000	Santander Drive Auto Receivables Trust '2012-AA C' '144A' 1.78% 15/11/2018	3,912,437	0.26
USD 915,000	NextGear Floorplan Master Owner Trust '2014-1A B' '144A' 2.61% 15/10/2019	910,320	0.06	USD 2,505,000	Santander Drive Auto Receivables Trust '2014-4 B' 1.82% 15/5/2019	2,519,811	0.17
USD 214,675	Northwest Airlines 2002-1 Class G-2 Pass Through Trust 6.264% 20/11/2021	223,531	0.01	USD 247,816	Santander Drive Auto Receivables Trust '2012-6 C' 1.94% 15/3/2018	248,814	0.02
USD 2,783,000	Omnicom Group Inc 5.9% 15/4/2016	2,859,832	0.19	USD 2,980,000	Santander Drive Auto Receivables Trust '2014-3 C' 2.13% 17/8/2020	2,996,906	0.20
USD 5,285,000	OneMain Financial Issuance Trust '2014-1A A' '144A' 2.43% 18/6/2024	5,351,274	0.36				
USD 8,445,000	OneMain Financial Issuance Trust '2014-2A A' '144A' 2.47% 18/9/2024	8,482,665	0.57				

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

US Dollar Short Duration 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 2,400,000	Santander Drive Auto Receivables Trust '2013-5 C' 2.25% 17/6/2019	2,420,136	0.16	USD 600,000	Standard Pacific Corp 10.75% 15/9/2016	657,000	0.04
USD 3,475,000	Santander Drive Auto Receivables Trust '2014-5 C' 2.46% 15/6/2020	3,498,208	0.23	USD 170,000	State of California 3.95% 1/11/2015	171,018	0.01
USD 240,000	Santander Drive Auto Receivables Trust '2012-5 C' 2.7% 15/8/2018	241,806	0.02	USD 334,654	STRIPs 2012-1 Ltd '2012-1A A' '144A' 1.5% 25/12/2044	327,961	0.02
USD 2,757,493	Santander Drive Auto Receivables Trust '2012-4 C' 2.94% 15/12/2017	2,780,324	0.19	USD 3,593,460	SWAY Residential Trust '2014-1 A' '144A' FRN 17/1/2032	3,565,223	0.24
USD 2,950,000	Santander Drive Auto Receivables Trust '2013-A C' '144A' 3.12% 15/10/2019	3,001,159	0.20	USD 8,475,000	Synchrony Credit Card Master Note Trust '2014-1 A' 1.61% 15/11/2020	8,498,222	0.57
USD 5,420,000	Santander Drive Auto Receivables Trust '2012-2A E' '144A' 5.95% 15/4/2019	5,602,177	0.37	USD 1,610,000	Synchrony Financial 1.875% 15/8/2017	1,604,307	0.11
USD 490,000	Santander Holdings USA Inc/PA 3% 24/9/2015	490,645	0.03	USD 510,000	Toll Brothers Finance Corp 8.91% 15/10/2017	577,575	0.04
USD 2,916,409	Silver Bay Realty Trust '2014-1 A' '144A' FRN 17/9/2031	2,875,277	0.19	USD 182,989	UAL 2009-1 Pass Through Trust 10.4% 1/11/2016	196,210	0.01
USD 297,037	SLM Private Credit Student Loan Trust '2004-B A2' FRN 15/6/2021	295,642	0.02	USD 276,059	UAL 2009-2A Pass Through Trust 9.75% 15/1/2017	296,233	0.02
USD 238,992	SLM Private Credit Student Loan Trust '2003-B A2' FRN 15/3/2022	235,699	0.02	USD 244,444	UAL 2009-2B Pass Through Trust '144A' 12% 15/1/2016	254,221	0.02
USD 1,786,023	SLM Private Education Loan Trust '2013-C A1' '144A' FRN 15/2/2022	1,786,094	0.12	USD 40,000,000	United States Treasury Bill 23/6/2016 (Zero Coupon)	39,902,920	2.66
USD 542,769	SLM Private Education Loan Trust '2012-C A1' '144A' FRN 15/8/2023	543,236	0.04	USD 45,000,000	United States Treasury Note/Bond 0.375% 31/10/2016*	44,950,782	3.00
USD 1,943,903	SLM Private Education Loan Trust '2011-C A1' '144A' FRN 15/12/2023	1,946,351	0.13	USD 177,385,000	United States Treasury Note/Bond 0.5% 31/8/2016*	177,537,441	11.85
USD 2,255,000	SLM Private Education Loan Trust '2014-A A2B' '144A' FRN 15/1/2026	2,255,165	0.15	USD 7,355,000	United States Treasury Note/Bond 0.625% 15/12/2016*	7,365,199	0.49
USD 1,600,000	SLM Private Education Loan Trust '2011-B A3' '144A' FRN 16/6/2042	1,686,816	0.11	USD 35,000,000	United States Treasury Note/Bond 0.875% 15/9/2016	35,164,063	2.35
USD 1,400,000	SLM Private Education Loan Trust '2011-A A3' '144A' FRN 15/1/2043	1,482,321	0.10	USD 33,825,000	United States Treasury Note/Bond 0.875% 15/7/2018	33,703,442	2.25
USD 1,620,000	SLM Private Education Loan Trust '2014-A A2A' '144A' 2.59% 15/1/2026	1,646,387	0.11	USD 11,835,000	United States Treasury Note/Bond 1% 15/8/2018	11,831,764	0.79
USD 3,405,000	SLM Private Education Loan Trust '2011-B A2' '144A' 3.74% 15/2/2029	3,564,771	0.24	USD 7,000,000	United Technologies Corp (Step-up coupon) 1.778% 4/5/2018	6,974,727	0.47
USD 1,910,000	SLM Private Education Loan Trust '2011-C A2B' '144A' 4.54% 17/10/2044	2,042,444	0.14	USD 1,786,736	US Airways 2012-1 Class B Pass Through Trust 8% 1/10/2019	2,007,845	0.13
USD 2,644,542	SLM Student Loan Trust '2013-4 A' FRN 25/6/2027	2,600,644	0.17	USD 229,469	US Airways 2012-1 Class C Pass Through Trust 9.125% 1/10/2015	230,857	0.02
USD 4,238,850	SoFi Professional Loan Program LLC '2015-A A1' '144A' FRN 25/3/2033	4,235,436	0.28	USD 3,330,000	Ventas Realty LP 1.55% 26/9/2016	3,336,141	0.22
USD 3,208,245	SoFi Professional Loan Program LLC '2014-B A2' '144A' 2.55% 27/8/2029	3,227,252	0.22	USD 4,000,000	Ventas Realty LP / Ventas Capital Corp 2% 15/2/2018	4,014,664	0.27
USD 1,000,000	Sound Point CLO I Ltd '2012-1A C' '144A' FRN 20/10/2023	1,002,563	0.07	USD 2,220,000	Verizon Communications Inc 6.1% 15/4/2018	2,447,609	0.16
USD 217,102	Soundview Home Loan Trust '2003-2 A2' FRN 25/11/2033	215,279	0.01	USD 718,630	VFC LLC '2014-2 A' '144A' 2.75% 20/7/2030	718,617	0.05
USD 5,025,254	SpringCastle America Funding LLC '2014-AA A' '144A' 2.7% 25/5/2023	5,046,866	0.34	USD 6,710,000	Voya Financial Inc 2.9% 15/2/2018	6,844,257	0.46
USD 5,530,000	Springleaf Funding Trust 3.16% 15/11/2024	5,584,556	0.37	USD 1,360,000	Wachovia Bank Commercial Mortgage Trust Series '2005-C22 AM' FRN 15/12/2044	1,362,759	0.09
USD 8,500,000	Sprint Communications Inc '144A' 9% 15/11/2018	9,490,250	0.63	USD 500,679	Wachovia Bank Commercial Mortgage Trust Series '2006-C23 A4' FRN 15/1/2045	501,410	0.03
				USD 2,427,276	Wachovia Bank Commercial Mortgage Trust Series '2007-C34 A1A' FRN 15/5/2046	2,556,675	0.17
				USD 8,220,061	Wachovia Bank Commercial Mortgage Trust Series '2006-C28 A4FL' '144A' FRN 15/10/2048	8,150,269	0.54

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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 2,390,000	Wachovia Bank Commercial Mortgage Trust Series '2006-C28 AM' FRN 15/10/2048	2,485,845	0.17	USD 2,000,000	Westbrook CLO Ltd '2006-1X B' FRN 20/12/2020	1,955,753	0.13
USD 2,728,365	Wachovia Bank Commercial Mortgage Trust Series '2007-C32 A1A' FRN 15/6/2049	2,869,956	0.19	USD 1,665,000	Western Union Co/The 2.375% 10/12/2015	1,670,523	0.11
USD 550,000	Wachovia Bank Commercial Mortgage Trust Series '2007-C33 AJ' FRN 15/2/2051	567,293	0.04	USD 2,705,458	WFRBS Commercial Mortgage Trust '2012-C8 XA' '144A' FRN 15/8/2045	246,908	0.02
USD 1,135,000	Wachovia Bank Commercial Mortgage Trust Series '2007-C33 AM' FRN 15/2/2051	1,213,133	0.08	USD 32,375,181	WFRBS Commercial Mortgage Trust '2013-C15 XA' FRN 15/8/2046	1,029,320	0.07
USD 3,190,800	Wachovia Bank Commercial Mortgage Trust Series '2007-C34 A3' 5.678% 15/5/2046	3,377,425	0.23	USD 3,000,000	WG Horizons CLO I '2006-1A A2' '144A' FRN 24/5/2019	2,920,248	0.19
USD 4,300,000	Wachovia Bank Commercial Mortgage Trust Series '2007-C32 AMFX' '144A' 5.703% 15/6/2049	4,534,464	0.30	USD 660,000	World Financial Network Credit Card Master Trust '2012-D B' 3.34% 17/4/2023	682,937	0.05
USD 1,895,000	WEA Finance LLC / Westfield UK & Europe Finance Plc '144A' 1.75% 15/9/2017	1,894,124	0.13	USD 1,080,000	Zimmer Biomet Holdings Inc 2% 1/4/2018	1,073,322	0.07
USD 126,690	Wells Fargo Resecuritization Trust '2012-IO A' '144A' 1.75% 20/8/2021	126,690	0.01	USD 1,110,000	Zoetis Inc 1.15% 1/2/2016	1,109,703	0.07
USD 2,400,000	Westbrook CLO Ltd '2006-1A A2' '144A' FRN 20/12/2020	2,348,748	0.16			1,244,254,789	83.08
						1,417,975,679	94.68
				Total Bonds			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,417,975,679	94.68
				Total Portfolio		1,417,975,679	94.68
				Other Net Assets		79,689,564	5.32
				Total Net Assets (USD)		1,497,665,243	100.00

* Securities lent, see Note 13, for further details.

To Be Announced Securities Contracts as at 31 August 2015

Holding	Description	Value (USD)	%
TBA			
United States			
USD 5,250,000	Fannie Mae Pool '2 9/15' 2% TBA	5,186,218	0.35
USD 8,140,000	Fannie Mae Pool '2.5 9/15' 2.5% TBA	8,267,823	0.55
USD 12,605,000	Fannie Mae Pool '3 9/15' 3% TBA	13,086,550	0.87
USD 9,400,000	Fannie Mae Pool '3 10/15' 3% TBA	9,740,383	0.65
USD 29,395,000	Fannie Mae Pool '3.5 9/15' 3.5% TBA	30,981,869	2.07
USD 5,855,000	Fannie Mae Pool '4 9/15' 4% TBA	6,133,662	0.41
USD 5,000,000	Fannie Mae Pool '4.5 9/15' 4.5% TBA	5,200,059	0.35
Total TBA		78,596,564	5.25

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

US Dollar Short Duration Bond Fund continued

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
BRL 2,130,000	Fund receives Fixed 13.61%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(4,356)	(4,356)
BRL 2,110,870	Fund receives Fixed 14.045%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(1,090)	(1,090)
BRL 4,914,286	Fund receives Fixed 13.91%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(4,734)	(4,734)
BRL 1,784,649	Fund receives Fixed 14.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(302)	(302)
CNY 16,698,500	Fund receives Fixed 2.25%; and pays Floating CNY CNRR 3 Month	Bank of America	10/7/2017	(4,118)	(4,118)
MXN 13,103,830	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Bank of America	25/8/2017	(383)	(383)
MXN 13,103,830	Fund receives Fixed 4.435%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	28/8/2017	(57)	(57)
ZAR 25,015,000	Fund receives Fixed 7.45%; and pays Floating ZAR JIBAR 3 Month	Bank of America	29/8/2017	(907)	(907)
MXN 6,155,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Bank of America	16/7/2025	277	277
MXN 3,077,500	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Bank of America	18/7/2025	274	274
MXN 2,978,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3100008%	Bank of America	11/8/2025	245	245
MXN 2,978,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3100008%	Bank of America	11/8/2025	245	245
USD 1,050,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.772%	Barclays	14/7/2020	(10,382)	(10,382)
KRW 127,865,000	Fund receives Fixed 1.9125%; and pays Floating KRW KORIBOR 3 Month	Barclays	7/8/2020	319	319
USD 161,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.339%	Barclays	30/7/2025	(2,175)	(2,175)
USD 320,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.339%	Barclays	30/7/2025	(4,323)	(4,323)
USD 160,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.34%	Barclays	30/7/2025	(2,176)	(2,176)
USD 222,800	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.256%	Barclays	20/8/2025	(1,201)	(1,201)
USD 190,000	Fund receives Fixed 2.128%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(1,229)	(1,229)
USD 160,000	Fund receives Fixed 2.14%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(858)	(858)
USD 190,000	Fund receives Fixed 2.134%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(1,124)	(1,124)
USD 289,921	Fund receives Fixed 2.13%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(1,822)	(1,822)
BRL 2,179,402	Fund receives Fixed 13.565%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2017	(4,811)	(4,811)
BRL 2,179,802	Fund receives Fixed 13.395%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2017	(6,181)	(6,181)
MXN 17,581,875	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Citibank	24/8/2017	717	717
MXN 11,721,250	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Citibank	25/8/2017	128	128
KRW 338,164,000	Fund receives Fixed 1.912%; and pays Floating KRW KORIBOR 3 Month	Citibank	7/8/2020	836	836
KRW 180,733,861	Fund receives Fixed 2.29%; and pays Floating KRW KORIBOR 3 Month	Citibank	15/7/2025	2,643	2,643
MXN 3,077,500	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Citibank	17/7/2025	61	61
MXN 9,181,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3099984%	Citibank	6/8/2025	161	161
MXN 20,677,340	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Credit Suisse	25/8/2017	(130)	(130)
USD 334,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.359%	Credit Suisse	31/7/2025	(5,216)	(5,216)
USD 166,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.34625%	Credit Suisse	3/8/2025	(2,358)	(2,358)
USD 222,800	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.25375%	Credit Suisse	20/8/2025	(1,229)	(1,229)
EUR 31,100,000	Fund receives Fixed 0.49361%; and pays Floating EUR EURIBOR 6 Month	Deutsche Bank	4/7/2019	303,634	303,634
EUR 31,100,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.44988%	Deutsche Bank	4/7/2019	(244,675)	(244,675)
USD 166,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.37%	Deutsche Bank	31/7/2025	(2,758)	(2,758)
MXN 11,053,204	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3072%	Deutsche Bank	11/8/2025	1,055	1,055
USD 111,400	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.255%	Deutsche Bank	20/8/2025	(627)	(627)
BRL 1,995,221	Fund receives Fixed 13.93%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2017	(1,853)	(1,853)
ZAR 25,015,000	Fund receives Fixed 7.52%; and pays Floating ZAR JIBAR 3 Month	JP Morgan	25/8/2017	350	350
ZAR 16,680,000	Fund receives Fixed 7.495%; and pays Floating ZAR JIBAR 3 Month	JP Morgan	28/8/2017	(105)	(105)
BRL 892,324	Fund receives Fixed 14.15%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2017	(151)	(151)
MXN 17,581,875	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Morgan Stanley	24/8/2017	818	818
ZAR 13,260,000	Fund receives Fixed 7.59%; and pays Floating ZAR JIBAR 3 Month	Morgan Stanley	26/8/2017	775	775
MXN 6,176,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Morgan Stanley	16/7/2025	712	712
MXN 6,176,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Morgan Stanley	17/7/2025	(23)	(23)
KRW 409,045,000	Fund receives Fixed 1.8425%; and pays Floating KRW KORIBOR 3 Month	UBS	24/7/2020	(82)	(82)
KRW 626,875,000	Fund receives Fixed 1.8675%; and pays Floating KRW KORIBOR 3 Month	UBS	24/7/2020	495	495
KRW 155,950,000	Fund receives Fixed 2.2625%; and pays Floating KRW KORIBOR 3 Month	UBS	9/7/2025	1,960	1,960
KRW 387,440,000	Fund receives Fixed 2.25375%; and pays Floating KRW KORIBOR 3 Month	UBS	9/7/2025	4,613	4,613
KRW 159,007,569	Fund receives Fixed 2.2675%; and pays Floating KRW KORIBOR 3 Month	UBS	10/7/2025	2,059	2,059
KRW 79,503,785	Fund receives Fixed 2.285%; and pays Floating KRW KORIBOR 3 Month	UBS	13/7/2025	1,133	1,133
KRW 79,503,785	Fund receives Fixed 2.275%; and pays Floating KRW KORIBOR 3 Month	UBS	14/7/2025	1,072	1,072
Total (USD underlying exposure – USD 98,367,270)				13,146	13,146

Note: The total market value of USD 13,146 of these transactions is included in the Statement of Net Assets (see Note 2c).

US Dollar Short Duration 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 (575,434)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Bank of America	20/6/2020	(3,797)	(11,083)
USD 575,434	Fund receives default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	Bank of America	20/9/2020	4,235	12,920
USD (146,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Bank of America	20/9/2020	(1,070)	(3,278)
USD 305,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	1,712	(2,572)
USD 304,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	1,604	(2,564)
USD 3,263,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	22,599	(27,522)
USD 456,309	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	2,571	(3,849)
USD 14,850,000	Fund receives default protection on CDX.NA.HY.24.V2; and pays Fixed 5%	Barclays	20/6/2020	(225,187)	(669,498)
USD 297,651	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	Barclays	20/9/2020	4,750	20,174
USD (330,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	145	(7,409)
USD (146,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(247)	(3,278)
USD (146,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(145)	(3,278)
USD (156,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(569)	(3,503)
USD (156,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(569)	(3,503)
USD (156,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(569)	(3,503)
USD (246,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(897)	(5,523)
USD (144,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(1,055)	(3,233)
USD (583,700)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(5,476)	(13,106)
USD 500,000	Fund receives default protection on Genworth Holdings Inc 6.515% 22/5/2018; and pays Fixed 1%	Citibank	20/6/2020	10,794	66,592
USD (145,316)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Citibank	20/9/2020	401	(3,263)
USD (145,317)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Citibank	20/9/2020	266	(3,263)
USD 533,000	Fund receives default protection on Genworth Holdings Inc 6.515% 22/5/2018; and pays Fixed 1%	Credit Suisse	20/6/2018	(1,700)	29,389
USD 512,000	Fund receives default protection on Genworth Holdings Inc 6.515% 22/5/2018; and pays Fixed 1%	Credit Suisse	20/6/2018	3,882	28,231
USD 512,000	Fund receives default protection on Genworth Holdings Inc 6.515% 22/5/2018; and pays Fixed 1%	Credit Suisse	20/6/2018	3,633	28,231
USD 311,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	345	(2,623)
USD 714,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	3,033	(6,022)
USD 311,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	(231)	(2,623)
USD (89,600)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Deutsche Bank	20/9/2020	(777)	(2,012)
USD (89,500)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Deutsche Bank	20/9/2020	(776)	(2,009)
USD 575,434	Fund receives default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	JP Morgan	20/6/2020	4,851	11,083
USD 1,160,000	Fund receives default protection on Genworth Holdings Inc 6.515% 22/5/2018; and pays Fixed 1%	JP Morgan	20/6/2020	22,350	154,492
USD 125,000	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	JP Morgan	20/9/2020	1,579	8,472
USD (1,163,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(10,610)	(26,112)
USD (575,434)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(4,884)	(12,920)
USD (87,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(713)	(1,956)
USD (87,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(713)	(1,956)
USD 160,000	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	JP Morgan	20/9/2020	2,162	10,845
Total (USD underlying exposure – USD 31,147,973)				(169,073)	(461,032)

Note: The total market value of USD (461,032) of these transactions is included in the Statement of Net Assets (see Note 2c).

US Dollar Short Duration Bond Fund continued

Purchased Swaptions as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation USD	Market Value USD
KRW 846,158,536	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	1,649	3,904
Total (USD underlying exposure – USD 715,416)				1,649	3,904

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 (846,158,536)	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	(429)	(895)
Total (USD underlying exposure – USD 715,416)				(429)	(895)

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

Written Call Options as at 31 August 2015

Number of contracts subject to Call	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised depreciation USD	Market Value USD
(11)	2 Year Eurodollar MIDCV	Exchange Traded	USD 98.25	11/9/2015	(1,324)	(4,606)
Total (USD underlying exposure – USD 7,355,709)					(1,324)	(4,606)

Note: Written Call Options 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
367,000	OTC USD/JPY	Deutsche Bank	USD 123.5	9/9/2015	5,730	7,675
586,000	OTC EUR/USD	Deutsche Bank	EUR 1.11	11/9/2015	(875)	3,019
11	2 Year Eurodollar MIDCV	Exchange Traded	USD 98	11/9/2015	(5,105)	137
Total (USD underlying exposure – USD 1,139,867)					(250)	10,831

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

US Dollar Short Duration 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
(6)	EUR	Euro Bund	September 2015	1,037,053	(22,695)
(9)	EUR	Euro BOBL	September 2015	1,316,314	(8,491)
1,512	USD	US Treasury 2 Year Note (CBT)	December 2015	330,561,000	(466,131)
(1)	USD	US Long Bond (CBT)	December 2015	156,156	3,264
(3)	USD	US Ultra Bond (CBT)	December 2015	480,375	(5,877)
(365)	USD	US Treasury 10 Year Note (CBT)	December 2015	46,554,609	(40,547)
(430)	USD	US Treasury 5 Year Note (CBT)	December 2015	51,489,141	60,422
Total				431,594,648	(480,055)

Note: The net unrealised depreciation of USD 480,055 attributed to these transactions is included in the Statement of Net Assets (see Note 2c).

Summary of Financial Derivative Instruments	Market Value USD
Swaps	
Credit Default Swaps	(461,032)
Interest Rate Swaps	13,146
Market value of swaps	(447,886)
Purchased options/swaptions	
Purchased Put Options	10,831
Purchased Swaptions	3,904
Market value of purchased options/swaptions	14,735
Written options/swaptions	
Written Call Options	(4,606)
Written Swaptions	(895)
Market value of written options/swaptions	(5,501)
Market value of To Be Announced securities contracts	78,596,564
	Unrealised appreciation/(depreciation) USD
Open exchange traded futures contracts	(480,055)
Open forward foreign exchange contracts	143,586