



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

November 30, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,290,448.33	\$83,772,817.84
Asset Backed Securities	\$4,999,916.91	\$4,999,516.90
Mortgage-Backed Securities	\$185,022,451.35	\$189,928,194.81
Commercial Mortgage-Backed Securities	\$12,855,878.36	\$12,808,187.47
Government Agency Securities	\$47,811,610.19	\$48,034,833.37
Treasuries	\$252,697,878.74	\$253,206,704.20
Repurchase Agreements	\$43,172,311.94	\$43,172,311.94
Trade Payable / Receivable	\$15,484,939.47	\$15,484,939.47
Accrued Interest	\$0.00	\$3,026,566.88
<i>Portfolio Total</i>	<i>\$645,335,435.29</i>	<i>\$654,434,072.88</i>

Yield to Maturity	1.79%
Weighted Average Maturity	4.22