



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

December 31, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$80,850,373.16	\$80,992,920.33
Asset Backed Securities	\$4,999,923.52	\$4,990,406.90
Mortgage-Backed Securities	\$213,866,587.24	\$218,158,966.24
Commercial Mortgage-Backed Securities	\$14,712,446.32	\$14,544,466.37
Government Agency Securities	\$47,791,048.47	\$47,897,922.40
Treasuries	\$252,254,331.29	\$251,961,496.60
Repurchase Agreements	\$31,426,871.89	\$31,426,871.89
Money Markets	\$4,616,919.39	\$4,616,919.39
Accrued Interest	\$0.00	\$3,438,957.30
<i>Portfolio Total</i>	<i>\$650,518,501.28</i>	<i>\$658,028,927.42</i>

Yield to Maturity	1.88%
Weighted Average Maturity	4.19