



## DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

### INVESTMENT PORTFOLIO SUMMARY

February 28, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$85,728,906.43	\$86,860,809.28
Mortgage-Backed Securities	\$194,976,575.73	\$202,088,136.06
Collateralized Mortgage Obligation	\$4,545,550.12	\$4,627,329.70
Commercial Mortgage-Backed Securities	\$9,801,674.03	\$9,803,228.78
Government Agency Securities	\$47,994,012.62	\$48,359,971.27
Treasuries	\$208,270,836.43	\$210,496,982.20
Repurchase Agreements	\$17,375,989.15	\$17,375,989.15
Trade Payable / Receivable *	\$132,500.00	\$132,500.00
Accrued Interest	\$0.00	\$2,442,138.46
<b><i>Portfolio Total</i></b>	<b><i>\$568,826,044.51</i></b>	<b><i>\$582,187,084.90</i></b>

Yield to Maturity	<b>1.56%</b>
Weighted Average Maturity	<b>4.10</b>

\* Due to pending portfolio trade activity over month-end.