



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

April 30, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$85,654,976.05	\$86,905,941.04
Mortgage-Backed Securities	\$189,368,227.71	\$196,779,358.32
Collateralized Mortgage Obligation	\$4,273,636.07	\$4,358,024.35
Commercial Mortgage-Backed Securities	\$9,725,980.01	\$9,766,269.97
Government Agency Securities	\$47,953,552.44	\$48,367,976.57
Treasuries	\$197,812,889.18	\$200,539,055.60
Repurchase Agreements	\$38,528,153.14	\$38,528,153.14
Accrued Interest	\$0.00	\$2,784,305.97
<i>Portfolio Total</i>	<i>\$573,317,414.60</i>	<i>\$588,029,084.96</i>

Yield to Maturity	1.51%
Weighted Average Maturity	4.05