



## DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

### INVESTMENT PORTFOLIO SUMMARY

May 31, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,497,253.07	\$84,485,435.32
Mortgage-Backed Securities	\$171,714,268.82	\$178,567,016.77
Collateralized Mortgage Obligation	\$5,146,804.29	\$5,251,831.88
Commercial Mortgage-Backed Securities	\$9,689,207.03	\$9,725,505.79
Government Agency Securities	\$47,932,990.71	\$48,346,763.57
Treasuries	\$182,513,966.21	\$184,781,943.00
Money Markets	\$738,537.68	\$738,537.68
Repurchase Agreements	\$61,147,027.65	\$61,147,027.65
Accrued Interest	\$0.00	\$2,146,477.56
<i>Portfolio Total</i>	<i>\$562,380,055.46</i>	<i>\$575,190,539.22</i>

Yield to Maturity	1.52%
Weighted Average Maturity	3.94