



## DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

### INVESTMENT PORTFOLIO SUMMARY

June 30, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,464,055.74	\$83,865,254.57
Mortgage-Backed Securities	\$189,611,430.35	\$194,907,615.98
Collateralized Mortgage Obligation	\$4,010,108.71	\$4,104,397.52
Commercial Mortgage-Backed Securities	\$10,392,843.62	\$10,304,340.87
Government Agency Securities	\$47,913,092.26	\$48,179,107.60
Treasuries	\$192,359,259.14	\$194,055,098.40
Money Markets	\$0.00	\$0.00
Repurchase Agreements	\$34,351,427.65	\$34,351,427.65
Accrued Interest	\$0.00	\$2,264,561.77
<i>Portfolio Total</i>	<i>\$562,102,217.47</i>	<i>\$572,031,804.36</i>

Yield to Maturity	1.69%
Weighted Average Maturity	4.04