



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

July 31, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,421,272.43	\$83,838,921.28
Mortgage-Backed Securities	\$185,947,891.40	\$191,920,350.49
Collateralized Mortgage Obligation	\$3,870,831.12	\$3,963,220.93
Commercial Mortgage-Backed Securities	\$12,432,052.04	\$12,395,286.80
Government Agency Securities	\$47,892,530.54	\$48,250,272.69
Treasuries	\$192,192,354.44	\$194,163,821.20
Money Markets	\$1,032,364.89	\$1,032,364.89
Repurchase Agreements	\$17,827,919.40	\$17,827,919.40
Trade Payable / Receivable *	(\$1,032,364.89)	(\$1,032,364.89)
Accrued Interest	\$0.00	\$2,482,073.19
<i>Portfolio Total</i>	<i>\$543,584,851.37</i>	<i>\$554,841,865.98</i>

Yield to Maturity	1.64%
Weighted Average Maturity	3.99

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