



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

August 31, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,388,030.28	\$83,487,675.16
Asset Backed Securities	\$1,999,975.20	\$2,002,485.00
Mortgage-Backed Securities	\$184,088,153.63	\$189,930,823.54
Collateralized Mortgage Obligation	\$3,760,374.78	\$3,838,498.31
Commercial Mortgage-Backed Securities	\$13,172,946.81	\$13,109,929.75
Government Agency Securities	\$47,871,968.80	\$48,151,483.31
Treasuries	\$192,025,449.72	\$193,760,188.60
Repurchase Agreements	\$18,321,408.82	\$18,321,408.82
Accrued Interest	\$0.00	\$2,341,573.32
<i>Portfolio Total</i>	<i>\$544,628,308.04</i>	<i>\$554,944,065.81</i>

Yield to Maturity	1.67%
Weighted Average Maturity	3.88