



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

September 30, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,355,860.40	\$83,954,630.23
Asset Backed Securities	\$2,999,944.65	\$3,009,509.00
Mortgage-Backed Securities	\$180,835,587.49	\$187,052,541.70
Collateralized Mortgage Obligation	\$3,651,422.18	\$3,739,827.22
Commercial Mortgage-Backed Securities	\$13,121,958.75	\$13,194,069.60
Government Agency Securities	\$47,852,070.35	\$48,290,767.44
Treasuries	\$197,644,592.69	\$200,454,969.60
Repurchase Agreements	\$107,754,489.06	\$107,754,489.06
Accrued Interest	\$0.00	\$3,050,280.97
<i>Portfolio Total</i>	<i>\$637,215,925.57</i>	<i>\$650,501,084.82</i>

Yield to Maturity	1.59%
Weighted Average Maturity	4.06