



## DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

### INVESTMENT PORTFOLIO SUMMARY

October 31, 2015

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,322,618.20	\$83,881,138.23
Asset Backed Securities	\$4,999,910.50	\$5,004,337.00
Mortgage-Backed Securities	\$192,452,150.54	\$198,460,768.95
Collateralized Mortgage Obligation	\$3,544,864.53	\$3,616,351.37
Commercial Mortgage-Backed Securities	\$12,907,997.16	\$12,908,647.84
Government Agency Securities	\$47,831,508.63	\$48,234,753.01
Treasuries	\$253,127,118.25	\$254,825,885.20
Money Markets	\$71,875.00	\$71,875.00
Repurchase Agreements	\$58,985,236.62	\$58,985,236.62
Trade Payable / Receivable	(\$14,353,204.61)	(\$14,353,204.61)
Accrued Interest	\$0.00	\$4,218,253.92
<i>Portfolio Total</i>	<i>\$642,890,074.82</i>	<i>\$655,854,042.53</i>

Yield to Maturity	1.66%
Weighted Average Maturity	4.20