



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

NOVEMBER 30, 2013

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$84,644,034.89	\$85,742,858.05
Mortgage-Backed Securities	\$131,456,710.07	\$134,773,203.71
Collateralized Mortgage Obligation	\$61,945,716.28	\$62,876,607.28
Commercial Mortgage-Backed Securities	\$9,451,854.15	\$9,150,501.28
Government Agency Securities	\$66,819,477.10	\$67,117,300.90
Treasuries	\$128,169,242.32	\$130,860,876.10
Repurchase Agreements	\$70,060,023.26	\$70,060,023.26
Trade Payable / Receivable *	\$1,938,441.61	\$1,938,441.61
Accrued Interest	\$0.00	\$1,768,783.44
<i>Portfolio Total</i>	<i>\$554,485,499.68</i>	<i>\$564,288,595.63</i>

Yield to Maturity	1.77%
Weighted Average Maturity	4.02

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