



## DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

### INVESTMENT PORTFOLIO SUMMARY

OCTOBER 31, 2013

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$83,795,367.20	\$85,116,466.50
Mortgage-Backed Securities	\$150,649,185.08	\$153,492,226.39
Collateralized Mortgage Obligation	\$87,483,775.95	\$90,098,505.00
Commercial Mortgage-Backed Securities	\$9,630,162.90	\$9,364,573.90
Government Agency Securities	\$66,821,689.34	\$67,174,352.80
Treasuries	\$114,928,288.68	\$117,700,174.00
Money Markets	\$22,695,515.99	\$22,695,515.99
Trade Payable / Receivable	(\$909,498.34)	(\$909,498.34)
Accrued Interest	\$0.00	\$2,166,614.92
<b><i>Portfolio Total</i></b>	<b><i>\$535,094,486.80</i></b>	<b><i>\$546,898,931.16</i></b>

Yield to Maturity	1.8000%
Weighted Average Maturity	4.11