



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

DECEMBER 31, 2013

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$87,976,416.10	\$88,400,872.75
Mortgage-Backed Securities	\$139,159,053.46	\$141,812,801.92
Collateralized Mortgage Obligation	\$61,004,758.74	\$61,148,987.46
Commercial Mortgage-Backed Securities	\$9,417,237.99	\$9,057,717.10
Government Agency Securities	\$66,817,191.11	\$66,687,327.60
Treasuries	\$159,680,936.11	\$160,978,505.20
Money Markets	\$40,915,634.03	\$40,915,634.03
Accrued Interest	\$0.00	\$1,950,741.20
<i>Portfolio Total</i>	<i>\$564,971,227.54</i>	<i>\$570,952,587.26</i>

Yield to Maturity	1.83%
Weighted Average Maturity	3.80