



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY JANUARY 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,019,008.72	\$93,153,073.21
Mortgage-Backed Securities	\$158,151,172.34	\$162,145,671.93
Collateralized Mortgage Obligation	\$54,761,773.17	\$55,637,596.42
Commercial Mortgage-Backed Securities	\$9,409,284.44	\$9,129,284.80
Government Agency Securities	\$66,814,896.13	\$67,071,755.30
Treasuries	\$164,136,564.47	\$166,005,512.20
Repurchase Agreements	\$23,565,041.89	\$23,565,041.89
Trade Payable / Receivable *	(\$3,517,364.38)	(\$3,517,364.38)
Accrued Interest	\$0.00	\$2,356,914.72
<i>Portfolio Total</i>	<i>\$565,340,376.78</i>	<i>\$575,547,486.09</i>

Yield to Maturity	1.73%
Weighted Average Maturity	3.98

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