



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

FEBRUARY 28, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$91,987,134.63	\$93,302,830.68
Mortgage-Backed Securities	\$170,481,613.11	\$174,645,652.46
Collateralized Mortgage Obligation	\$45,386,276.29	\$46,394,566.91
Commercial Mortgage-Backed Securities	\$11,245,684.30	\$10,985,949.23
Government Agency Securities	\$65,428,054.06	\$65,588,403.80
Treasuries	\$171,395,077.90	\$173,362,560.80
Repurchase Agreements	\$25,781,663.68	\$25,781,663.68
Trade Payable / Receivable *	(\$16,140,177.57)	(\$16,140,177.57)
Accrued Interest	\$0.00	\$2,372,180.94
<i>Portfolio Total</i>	<i>\$565,565,326.40</i>	<i>\$576,293,630.93</i>

Yield to Maturity	1.70%
Weighted Average Maturity	3.97

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