



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

MARCH 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$91,967,797.09	\$92,745,512.01
Mortgage-Backed Securities	\$168,141,535.88	\$171,407,601.46
Collateralized Mortgage Obligation	\$44,815,173.59	\$45,479,555.52
Commercial Mortgage-Backed Securities	\$11,217,658.14	\$10,907,904.06
Government Agency Securities	\$65,418,184.09	\$65,298,376.40
Treasuries	\$171,257,264.30	\$172,337,605.90
Money Markets	\$12,248,611.95	\$12,248,611.95
Repurchase Agreements	\$13,435,872.75	\$13,435,872.75
Trade Payable / Receivable *	\$1,413.33	\$1,413.33
Accrued Interest	\$0.00	\$2,436,550.53
<i>Portfolio Total</i>	<i>\$578,503,511.12</i>	<i>\$586,299,003.91</i>

Yield to Maturity	1.75%
Weighted Average Maturity	3.77

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