



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

APRIL 30, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,001,239.39	\$92,950,609.90
Mortgage-Backed Securities	\$176,258,664.43	\$180,433,856.11
Collateralized Mortgage Obligation	\$32,656,808.08	\$33,657,611.30
Commercial Mortgage-Backed Securities	\$11,064,984.39	\$10,810,822.99
Government Agency Securities	\$71,798,163.18	\$71,899,908.78
Treasuries	\$171,123,896.28	\$172,542,323.00
Repurchase Agreements	\$24,617,824.91	\$24,617,824.91
Accrued Interest	\$0.00	\$2,372,138.92
<i>Portfolio Total</i>	<i>\$579,521,580.66</i>	<i>\$589,285,095.91</i>

Yield to Maturity	1.71%
Weighted Average Maturity	3.89