



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

MAY 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,204,018.68	\$93,556,838.55
Mortgage-Backed Securities	\$223,248,114.07	\$228,452,585.48
Collateralized Mortgage Obligation	\$5,495,682.24	\$5,567,613.47
Commercial Mortgage-Backed Securities	\$9,468,202.27	\$9,294,917.81
Government Agency Securities	\$71,777,806.16	\$72,053,768.26
Treasuries	\$170,986,082.71	\$173,082,167.90
Money Markets	(\$2,563,749.98)	(\$2,563,749.98)
Repurchase Agreements	\$45,346,081.11	\$45,346,081.11
Trade Payable / Receivable *	(\$37,437,161.15)	(\$37,437,161.15)
Accrued Interest	\$0.00	\$2,240,934.29
<i>Portfolio Total</i>	<i>\$578,525,076.11</i>	<i>\$589,593,995.74</i>

Yield to Maturity 1.52%

Weighted Average Maturity 3.84

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