



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

JUNE 30, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,180,929.70	\$93,289,726.31
Mortgage-Backed Securities	\$220,323,123.77	\$225,729,323.33
Collateralized Mortgage Obligation	\$5,378,394.90	\$5,432,716.76
Commercial Mortgage-Backed Securities	\$9,116,438.73	\$8,953,095.41
Government Agency Securities	\$71,758,105.82	\$71,960,784.69
Treasuries	\$170,852,714.69	\$172,590,060.20
Repurchase Agreements	\$14,197,692.71	\$14,197,692.71
Accrued Interest	\$0.00	\$2,224,780.61
<i>Portfolio Total</i>	<i>\$583,807,400.32</i>	<i>\$594,378,180.02</i>

Yield to Maturity	1.60%
Weighted Average Maturity	3.93

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