



DIVERSIFIED BOND FUND

Ron G. Crane, State Treasurer

INVESTMENT PORTFOLIO SUMMARY

JULY 31, 2014

<i>Security Type</i>	<i>Amortized Book Value</i>	<i>Market Value</i>
Corporates	\$92,157,071.11	\$92,912,839.22
Mortgage-Backed Securities	\$216,365,903.00	\$220,685,233.40
Collateralized Mortgage Obligation	\$5,259,531.46	\$5,284,561.91
Commercial Mortgage-Backed Securities	\$9,086,353.48	\$8,879,336.99
Government Agency Securities	\$64,732,616.93	\$64,461,976.97
Treasuries	\$177,165,758.33	\$178,151,230.70
Repurchase Agreements	\$7,959,026.87	\$7,959,026.87
Accrued Interest	\$0.00	\$2,318,399.44
<i>Portfolio Total</i>	<i>\$572,726,261.18</i>	<i>\$580,652,605.50</i>

Yield to Maturity	1.71%
Weighted Average Maturity	3.90

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